

Investment Management Team

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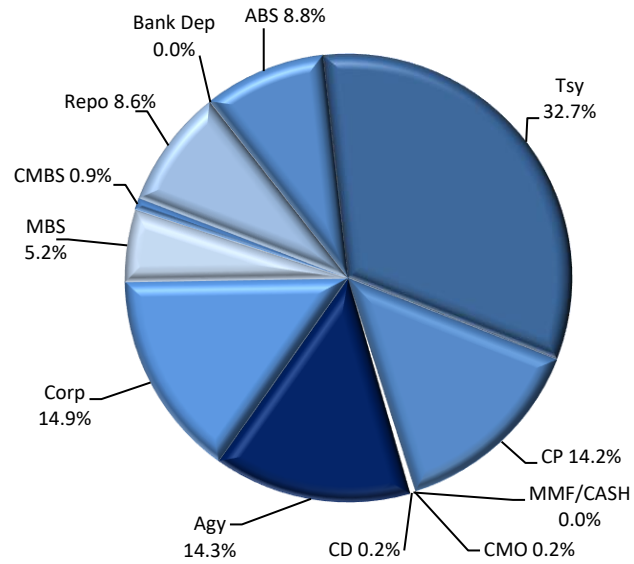
FHN Financial Main Street Advisors

Investment Report State of Idaho IDLE Investment Portfolio



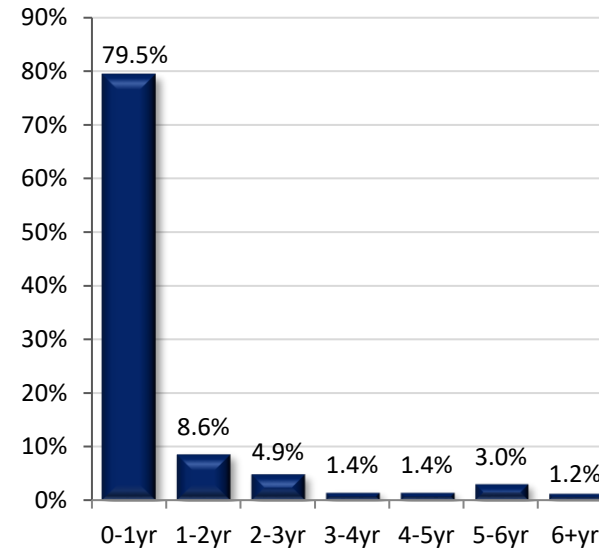
December 2019

SECTOR ALLOCATION



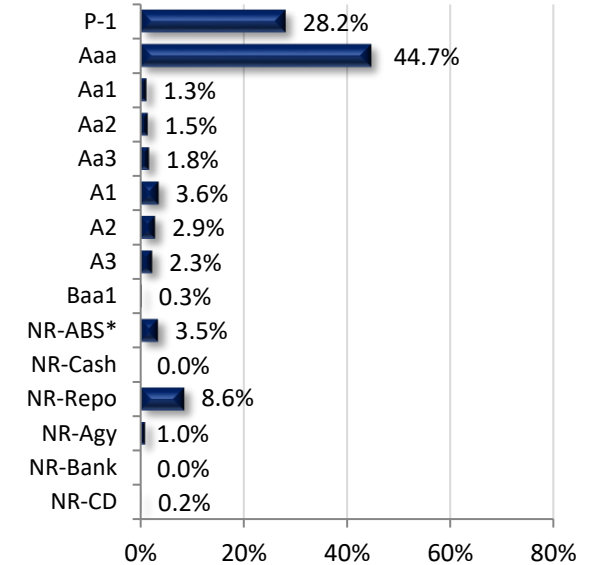
Per Market Value

MATURITY DISTRIBUTION



Per Final Maturity

CREDIT QUALITY (MOODY'S)

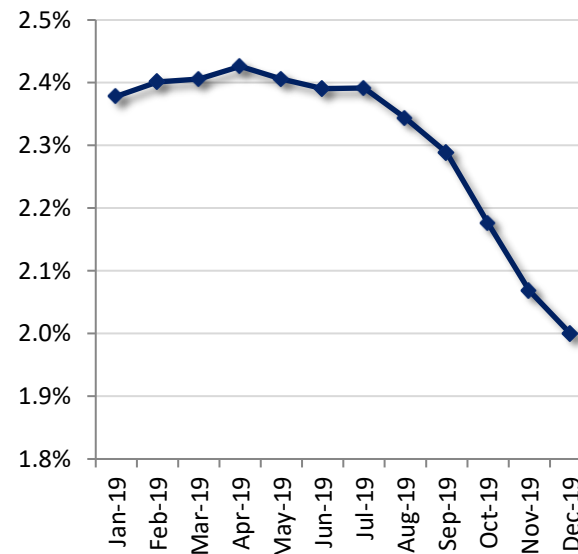


NR: Not Rated

ACCOUNT SUMMARY

	12/31/19	9/30/19
Market Value	\$2,314,645,004	\$2,039,615,413
Accrued Interest	\$8,081,767	\$6,105,795
Total Market Value	\$2,322,726,771	\$2,045,721,207
Amortized Book	\$2,307,669,412	\$2,033,032,831
Variance	\$15,057,358	\$12,688,377
Par Value	\$2,302,235,342	\$2,028,772,631
Net Asset Value	\$1.0065	\$1.0062
Bk Yield to Maturity	2.000%	2.288%
Years to Maturity	1.02	1.26
Effective Duration	0.85	1.07

BOOK YIELD TO MATURITY



TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	32.73%
ASL Capital Repo	8.59%
FNMA	8.28%
FHLB	6.16%
FFCB	5.39%
Toyota	4.69%
Bank of New York Mellon	3.72%
Coca-Cola	2.51%
Exxon Mobil	2.15%
Koch Industries	1.86%
Apple	1.26%
Microsoft	1.18%
Verizon Owner Trust	1.11%
Ford Auto	1.10%
Toyota Auto	0.96%

*NR-ABS securities have AAA rating by S&P or Fitch

Idaho Code and Investment Policy Compliance

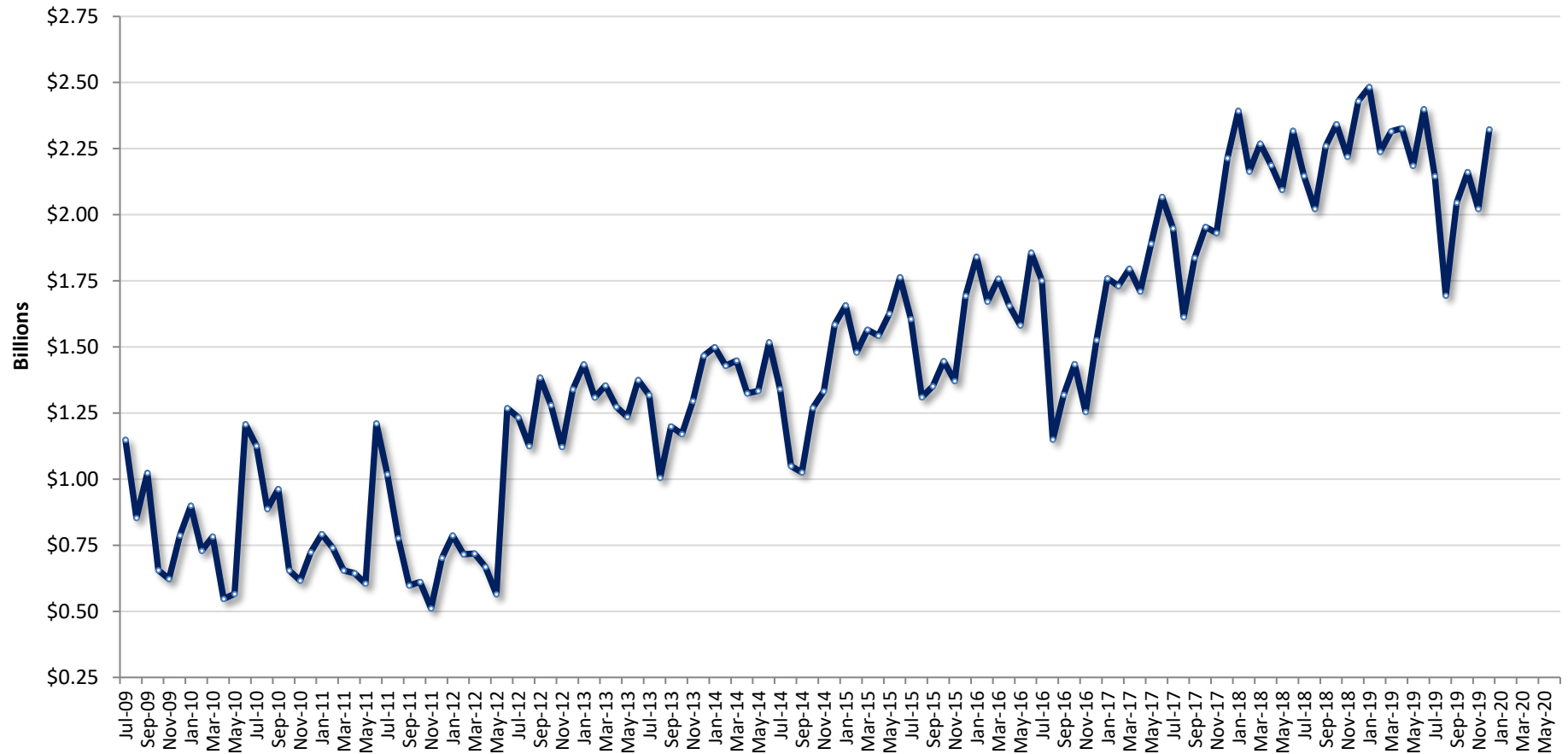
State of Idaho IDLE

12/31/2019

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 10 years, with the exception of SBA Loans, MBS, CMBS, ABS which have a maximum of 30 years.	Yes
Effective Duration	50% to 150% of the target effective duration of 2 years at time of purchase.	Yes
U.S. Treasuries	No limits.	Yes
U.S. Government Agencies	No limit per sector, 50% limit per specific Govt Agency, no Interest Only or Principal Only securities.	Yes
Commercial Paper	25% sector limit, 5% issuer limit (the %5 is in aggregate with issuers corporate bonds/notes). Must be registered, and rated P-1, A-1, or F-1 or its equivalent by at least two NRSROs at time of purchase.	Yes
Money Market Funds	No limit, U.S. agency, treasury, or repo in U.S. agencies or treasuries, principle valuations not subject to market fluctuations.	Yes
Mortgage-Backed Securities (MBS)	10% sector limit using current face value, maximum weighted average life of 6 years; CMOs limited to planned amortization and/or targeted amortization class tranches.	Yes
Agency Commercial MBS	5% sector limit using current face value, maximum average life of 5 years.	Yes
Asset-Backed Securities	20% sector limit using current face value, rated AAA by a NRSRO at time of purchase, maximum combined average life of 3 years.	Yes
Govt Guaranteed Small Business Associations Loans	5% sector limit.	Yes
Idaho State General Obligation Bonds	10% sector limit.	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	10% sector limit.	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	10% sector limit.	Yes
Deposits in Idaho State Depositories	15% sector limit, must fit guidelines found in the Investment Policy.	Yes
Repurchase Agreements	No sector limit, DVP repo with authorized financial institutions, Treasury/GSE collateral at 102% with stated final maturity of 5 years or less.	Yes
Corporate Debt Obligations	25% sector, 1.5% issuer limit, rated A3, A- or better by at least two NRSROs at time of purchase. Floating rate securities must be tied to a liquid market index, may not have a cap, and coupon must adjust at least quarterly.	Yes

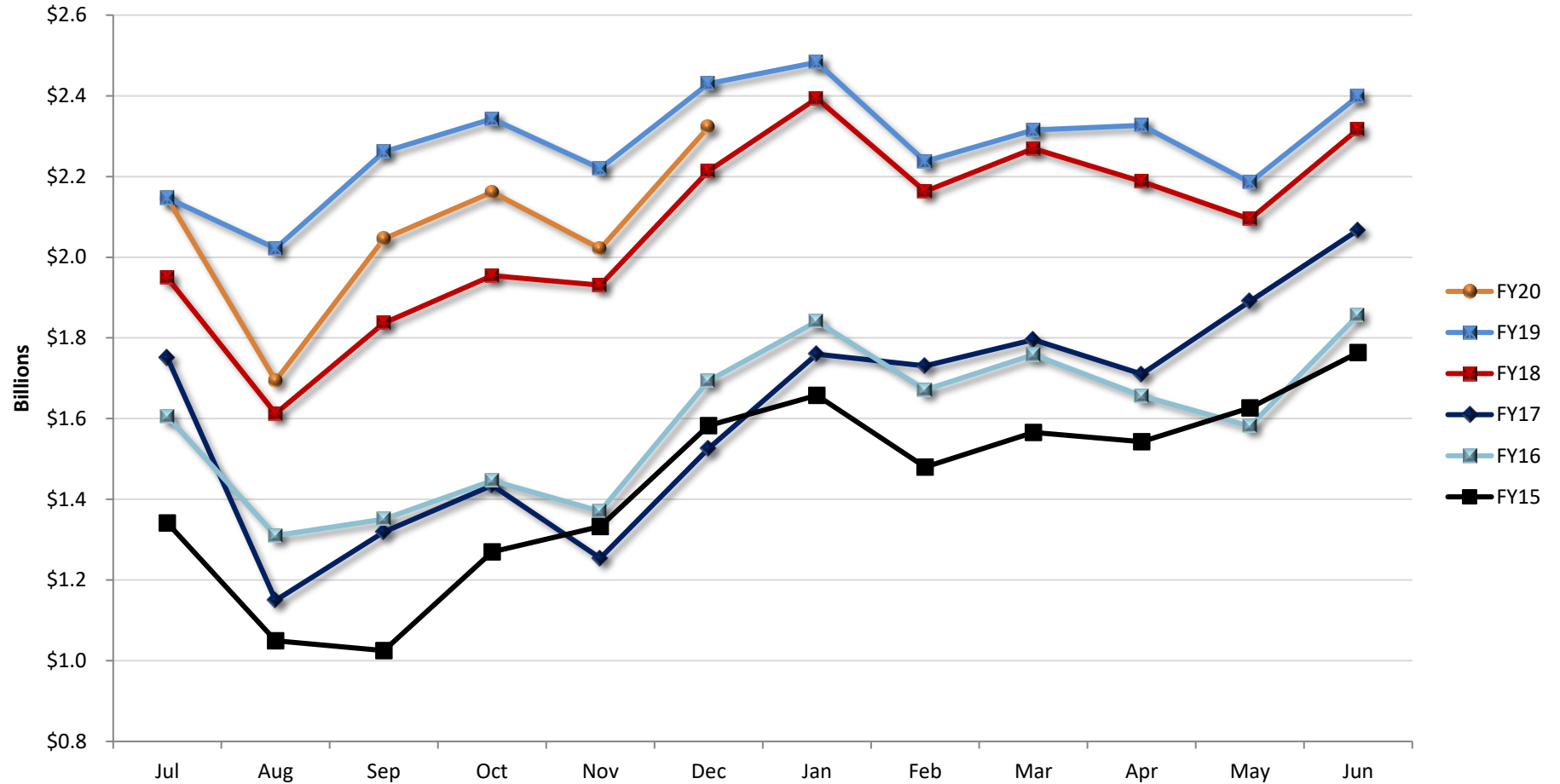
Portfolio Metrics	12/31/2019	9/30/2019	Change
Market Value	\$2,314,645,004	\$2,039,615,413	
Accrued Interest	\$8,081,767	\$6,105,795	
Total Market Value	\$2,322,726,771	\$2,045,721,207	
Amortized Book Value	\$2,307,669,412	\$2,033,032,831	
Par Value	\$2,302,235,342	\$2,028,772,631	
Net Asset Value	\$1.0065	\$1.0062	\$0.0003
Yield to Maturity	2.000%	2.288%	-0.289%
Wgt Avg Maturity (Days)	371	460	(89)
Number of Securities	216	207	9

Sectors (Market Value)	12/31/2019	9/30/2019	Change
Government Agencies	\$330,424,139	\$443,259,872	-\$112,835,733
Commercial Paper	\$328,367,137	\$57,739,084	\$270,628,053
U.S.Treasuries	\$757,505,847	\$606,338,702	\$151,167,145
Corporate Notes	\$345,174,217	\$360,297,358	-\$15,123,141
Repurchase Agreements	\$198,800,000	\$266,500,000	-\$67,700,000
MMF	\$0	\$0	\$0
Small Business Admin	\$0	\$0	\$0
CMO Agency	\$4,749,629	\$4,928,861	-\$179,231
Commercial MBS	\$20,228,052	\$20,696,389	-\$468,336
MBS Agency	\$120,227,441	\$124,572,355	-\$4,344,914
ABS	\$203,918,541	\$150,032,793	\$53,885,748
Certificates of Deposit	\$5,250,000	\$5,250,000	\$0
Payable/Receivable	\$0	\$0	\$0
Bank Deposit	\$0	\$0	\$0
Total	\$2,314,645,004	\$2,039,615,413	\$275,029,591



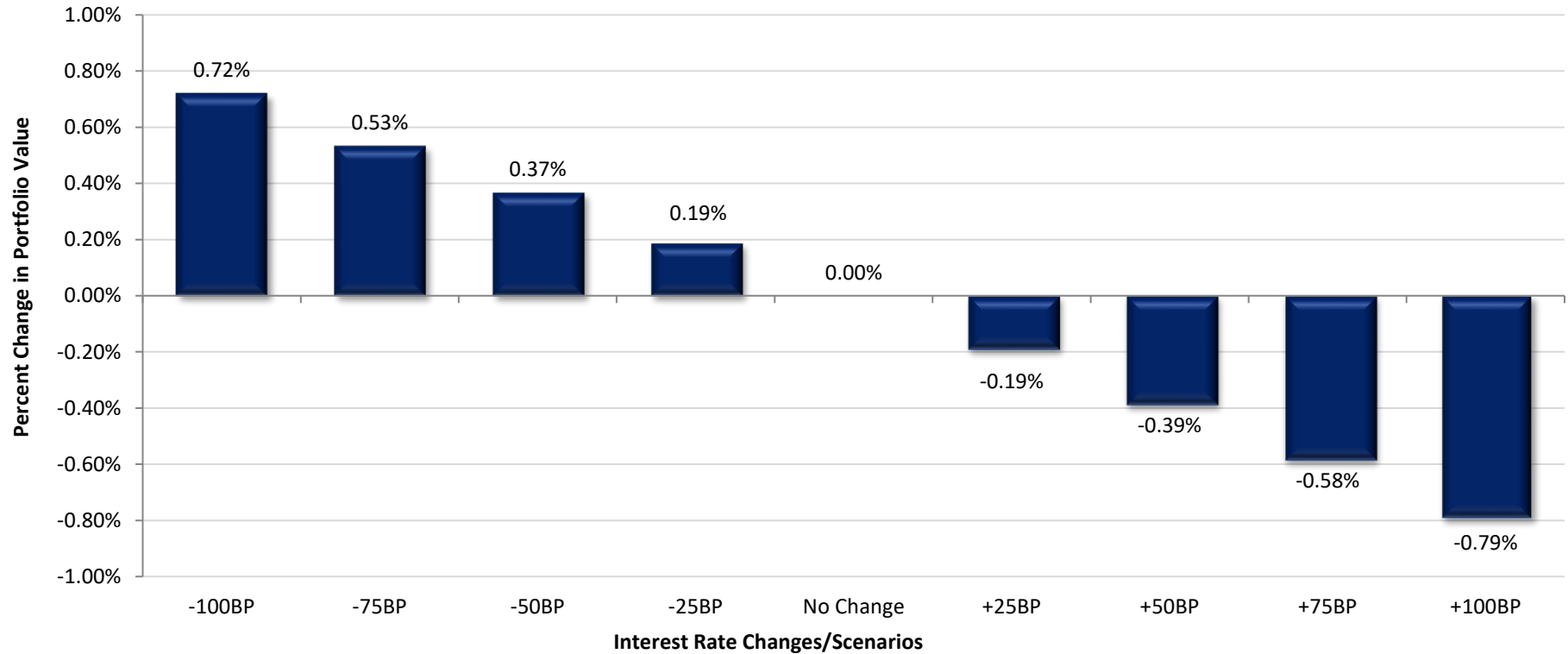
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2015	\$1.341	\$1.050	\$1.025	\$1.270	\$1.333	\$1.583	\$1.657	\$1.480	\$1.566	\$1.543	\$1.626	\$1.764
Fiscal Year 2016	\$1.606	\$1.310	\$1.351	\$1.446	\$1.371	\$1.693	\$1.841	\$1.671	\$1.759	\$1.657	\$1.581	\$1.857
Fiscal Year 2017	\$1.751	\$1.150	\$1.319	\$1.435	\$1.254	\$1.526	\$1.760	\$1.731	\$1.795	\$1.710	\$1.891	\$2.067
Fiscal Year 2018	\$1.949	\$1.613	\$1.837	\$1.954	\$1.931	\$2.214	\$2.393	\$2.163	\$2.269	\$2.187	\$2.094	\$2.317
Fiscal Year 2019	\$2.147	\$2.022	\$2.261	\$2.343	\$2.220	\$2.430	\$2.483	\$2.237	\$2.315	\$2.327	\$2.185	\$2.399
Fiscal Year 2020	\$2.146	\$1.694	\$2.046	\$2.161	\$2.021	\$2.323						

Figures in Billions, Month-End Market Values (including accrued interest)



Figures in Billions, Month-End Market Values (including accrued interest and cash not at custodian)

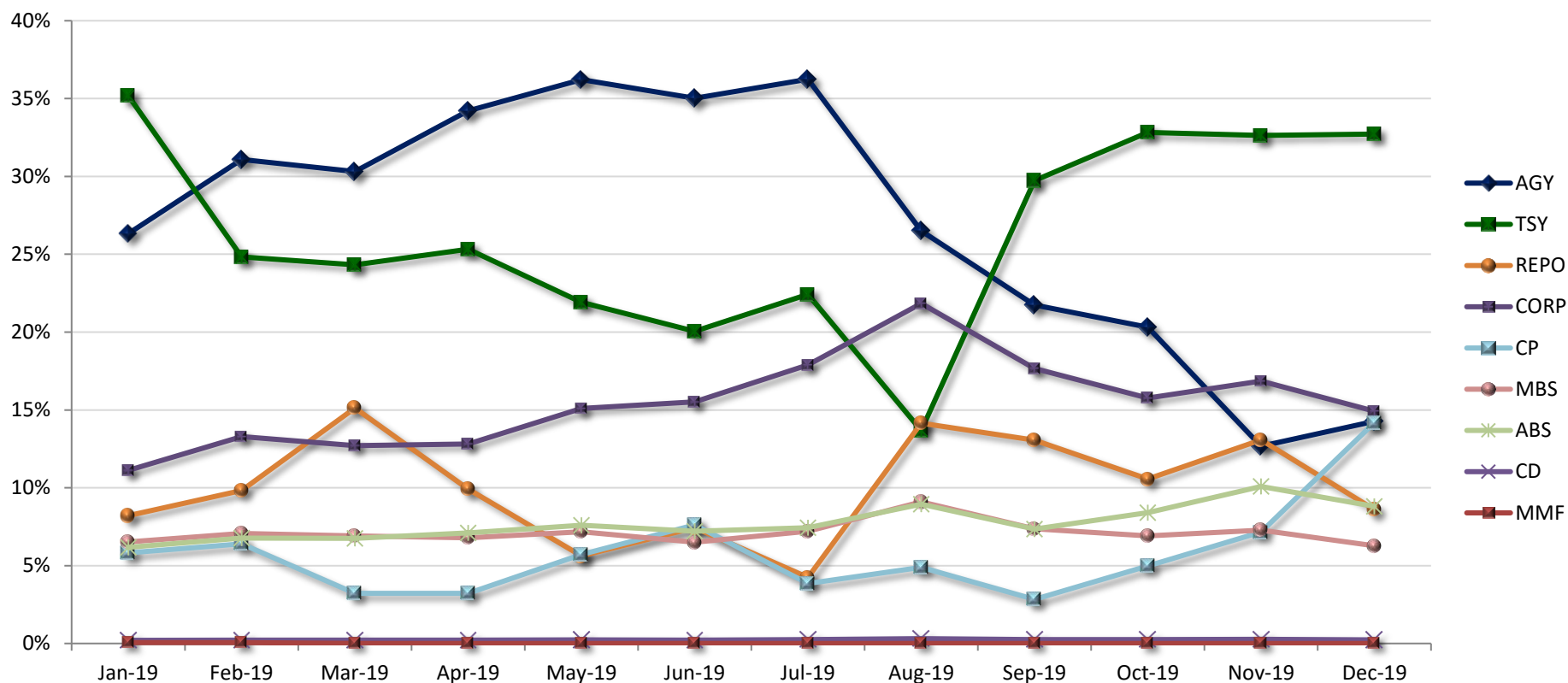
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

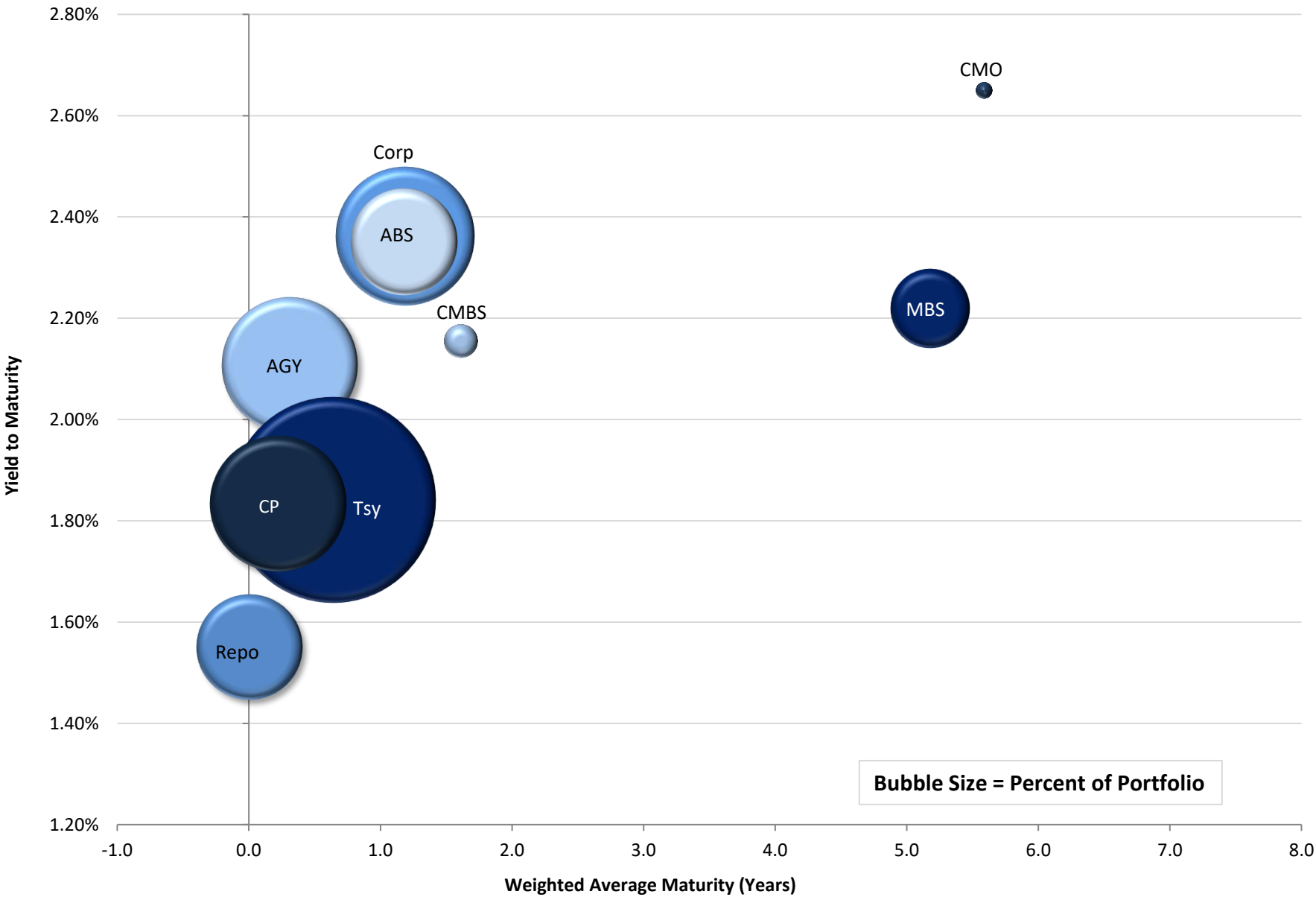


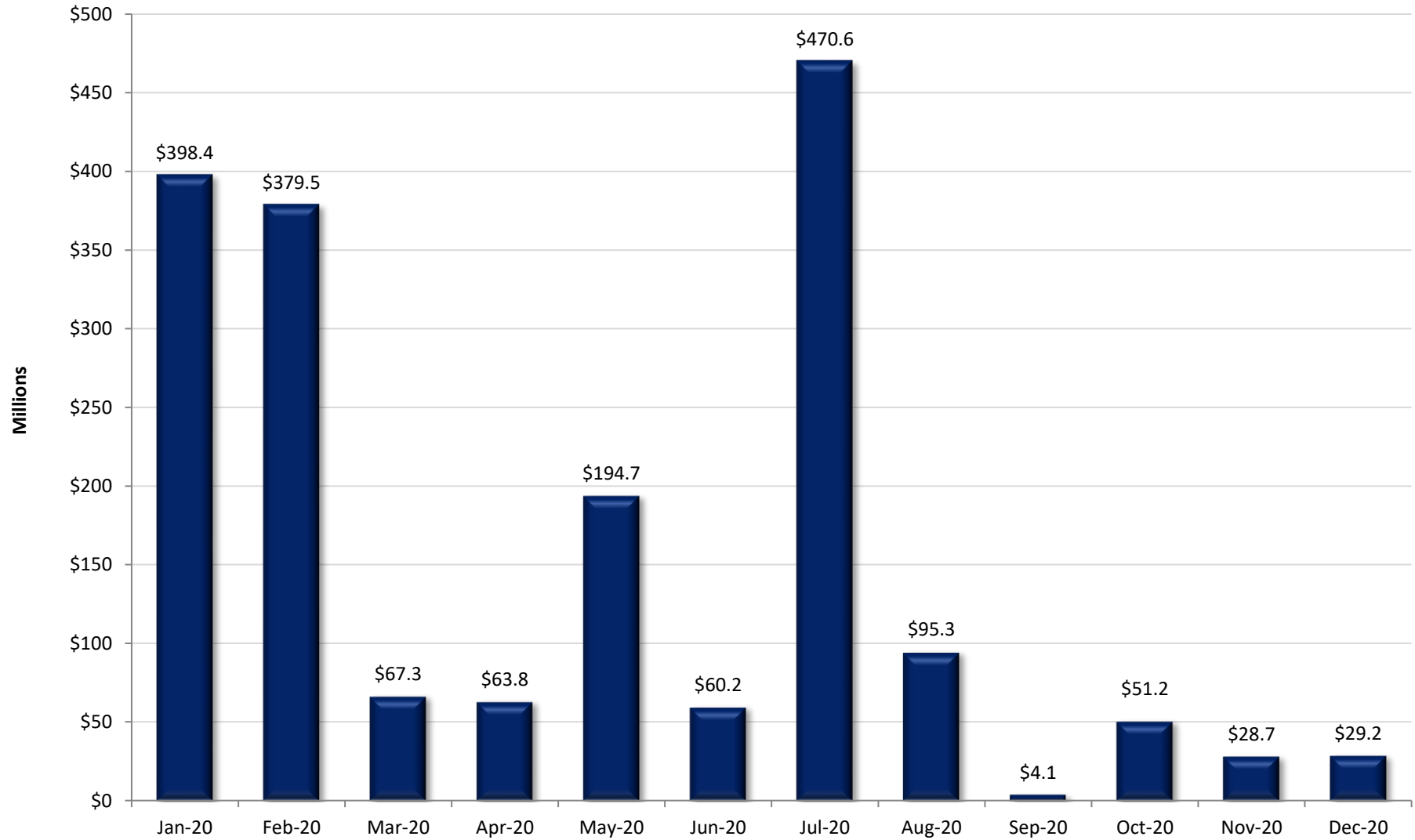
Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$2,331,310,448	\$16,665,444	0.72%
-75 Basis Points	\$2,326,977,432	\$12,332,429	0.53%
-50 Basis Points	\$2,323,144,380	\$8,499,376	0.37%
-25 Basis Points	\$2,318,978,019	\$4,333,015	0.19%
No Change	\$2,314,645,004	\$0	0.00%
+25 Basis Points	\$2,310,256,437	-\$4,388,567	-0.19%
+50 Basis Points	\$2,305,685,013	-\$8,959,991	-0.39%
+75 Basis Points	\$2,301,113,589	-\$13,531,415	-0.58%
+100 Basis Points	\$2,296,359,308	-\$18,285,696	-0.79%

Historical Sector Allocation

12/31/2019

[illegible]

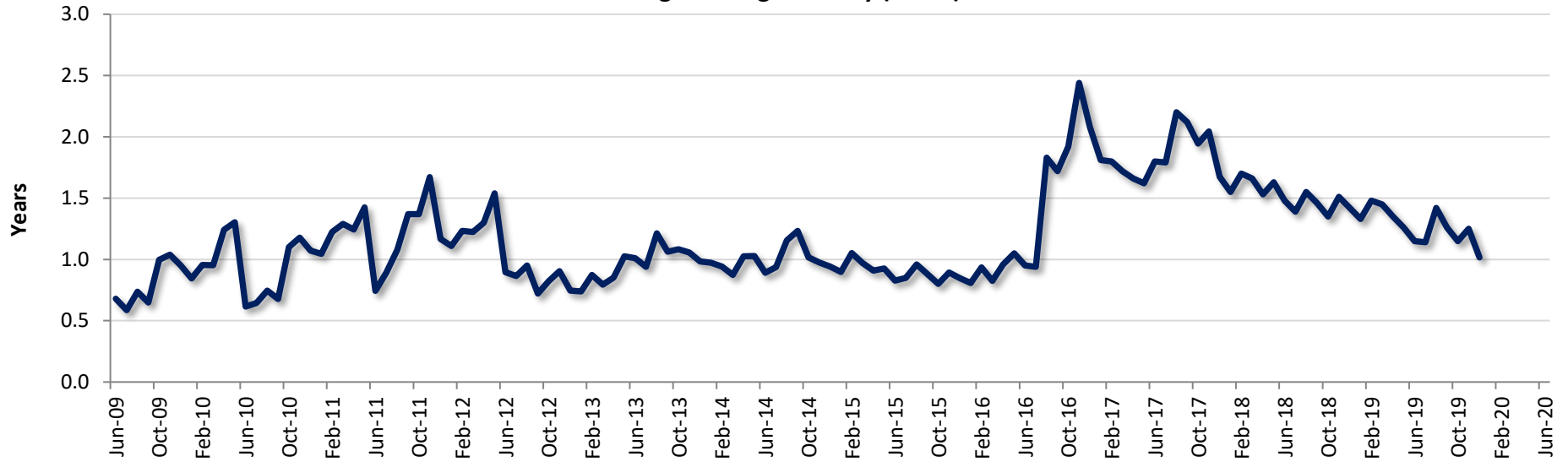




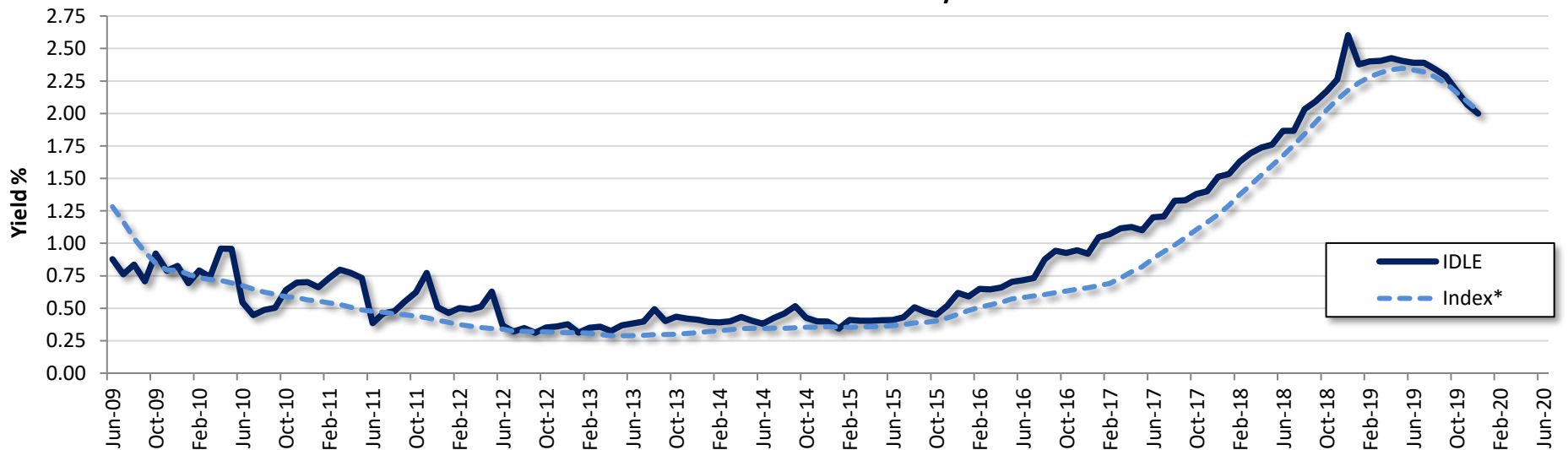
	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20
Maturities	\$398.4	\$379.5	\$67.3	\$63.8	\$194.7	\$60.2	\$470.6	\$95.3	\$4.1	\$51.2	\$28.7	\$29.2

Par Value in Millions - Excluding Cash

Weighted Avg Maturity (WAM)



IDLE vs Index: Yield to Maturity



*Index is the twelve-month moving average of 80% ICE BofAML 0-1 Yr Tsy (GOQA Index) and 20% ICE BofAML U.S. Corp/Govt 1-10 Yr A rated or better (B510 Index)

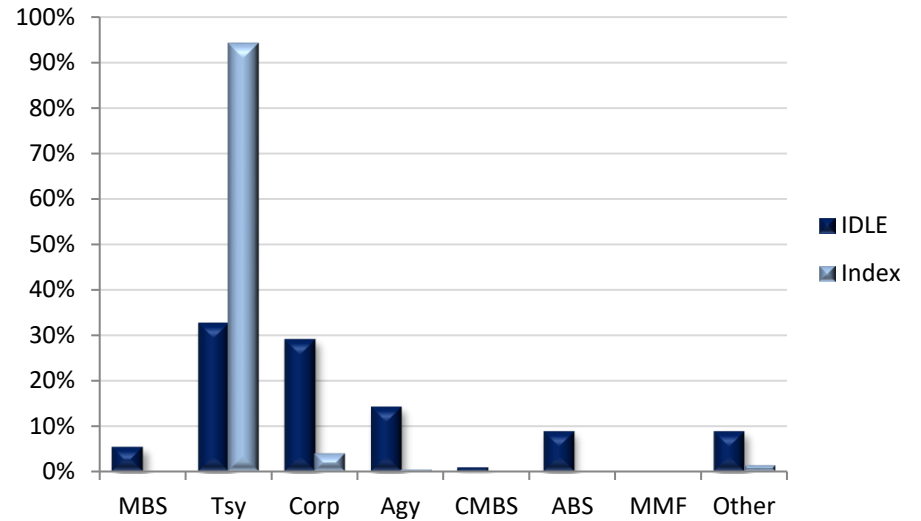
	IDLE	Index	Variance
Yield to Maturity*	1.75%	1.69%	0.06%
Wgt Average Mat**	1.02	1.22	-0.20
Effective Duration	0.85	1.15	-0.30
Wgt Avg Quality***	Aa2	Aa1	
Number of Securities	216	3,551	
Portfolio Size (\$Mil)	2,322.7		

*At Market

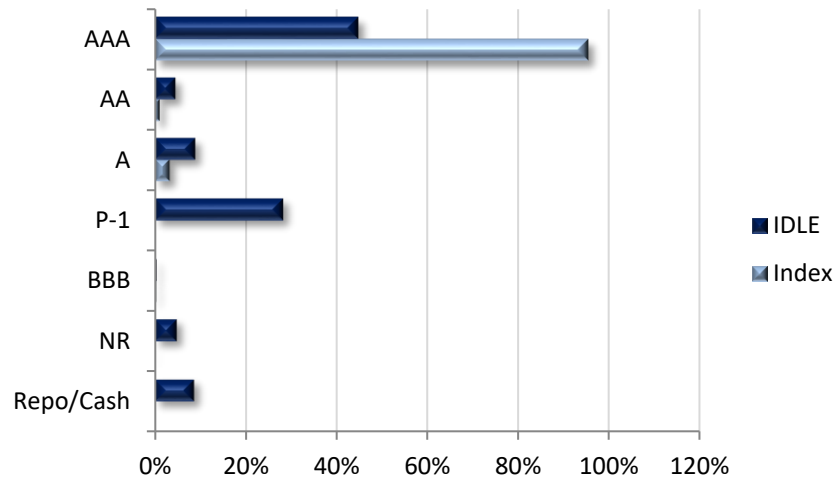
**Average life is used for maturity on securitized securities

***Moody's Credit ratings

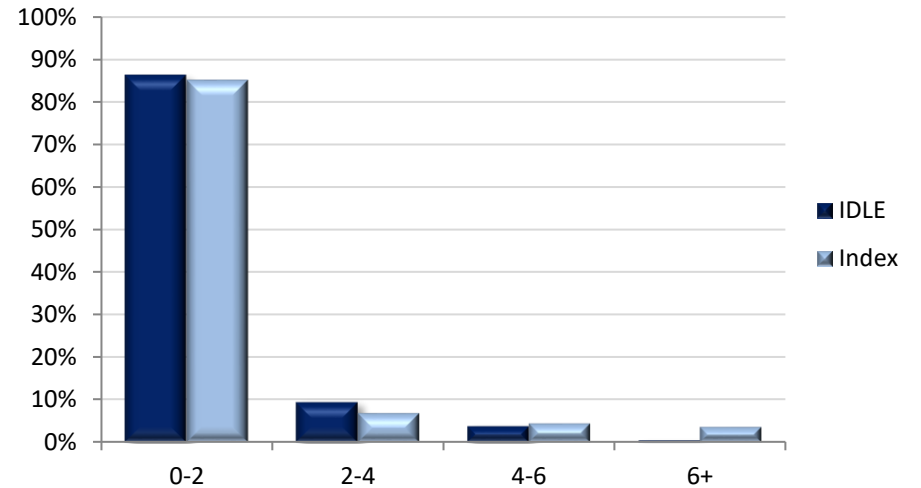
Sector Allocation



Credit Quality

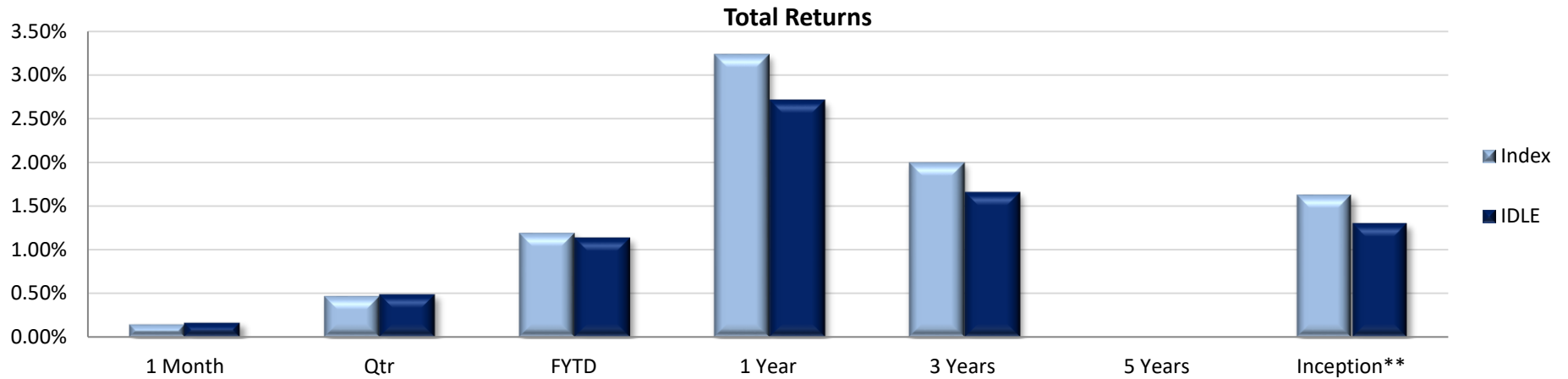


Effective Duration

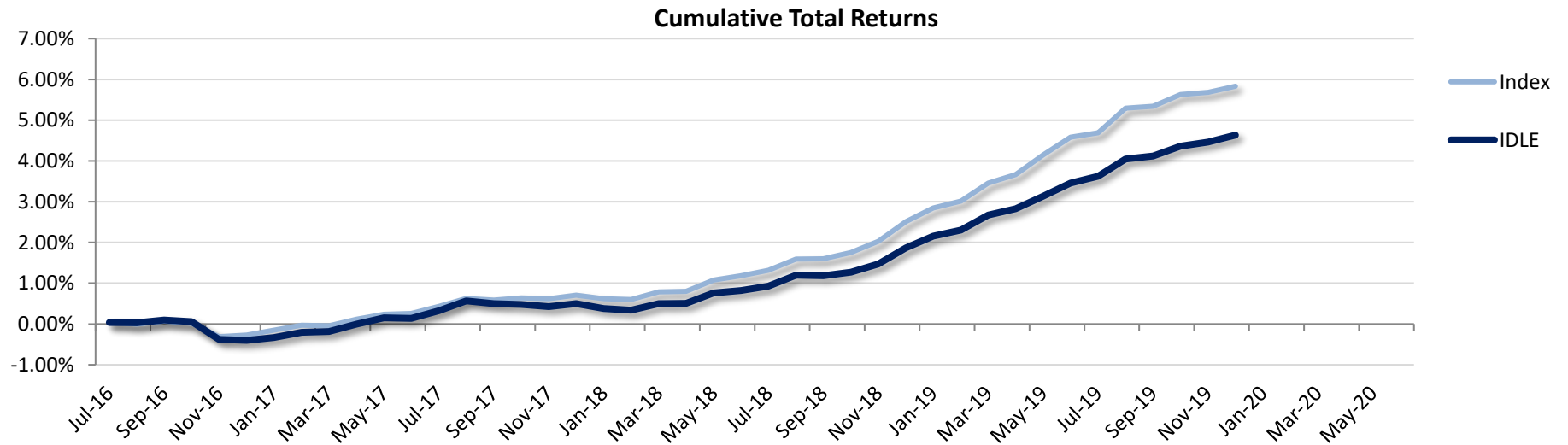


Note: Index is 80% ICE BofAML 0-1 Yr US Tsy (G0QA Index), 20% ICE BofAML 1-10 Yr AAA-A Corp & Govt (B510 Index)

Other Includes: Bank Deposits, CDs, Repo



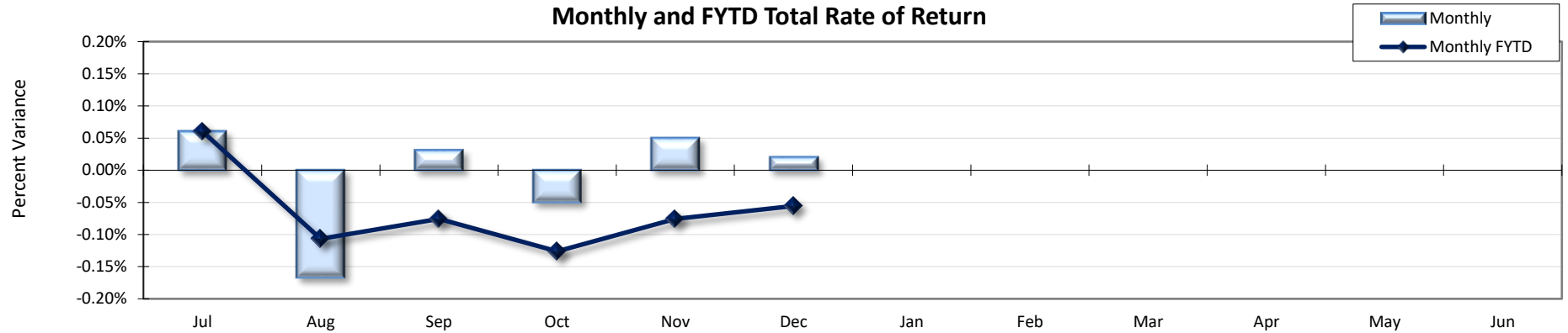
	Latest Month	Latest Qtr	FYTD	One Year	Three Years	Five Years	Since Inception
IDLE	0.16%	0.49%	1.14%	2.71%	1.66%	-	1.30%
Blended Index*	0.14%	0.47%	1.19%	3.24%	2.00%	-	1.63%
Variance	0.02%	0.02%	-0.06%	-0.53%	-0.34%	-	-0.33%



*Blended Index: 80% of ICE BofAML 0-1yr Tsy Index, 20% ICE BofAML 1-10yr A or better Govt/Credit Index -- Returns greater than one year are annualized

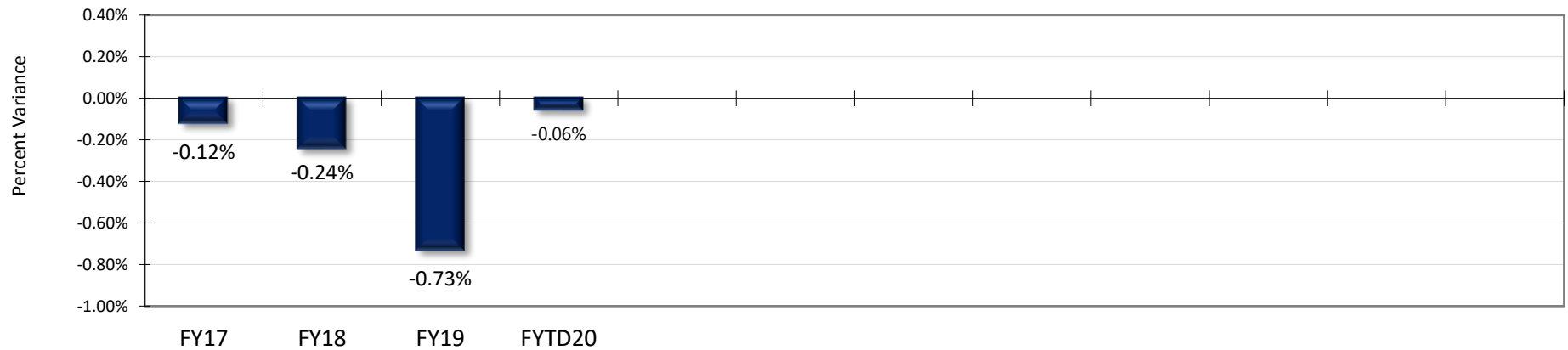
**Inception date of 6/30/16

Monthly and FYTD Total Rate of Return



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.16%	0.41%	0.07%	0.23%	0.10%	0.16%						
Benchmark	0.10%	0.57%	0.04%	0.28%	0.05%	0.14%						
Monthly Variance	0.06%	-0.17%	0.03%	-0.05%	0.05%	0.02%						
FYTD Variance	0.06%	-0.11%	-0.08%	-0.13%	-0.08%	-0.06%						

Annual Total Rate of Return Variance



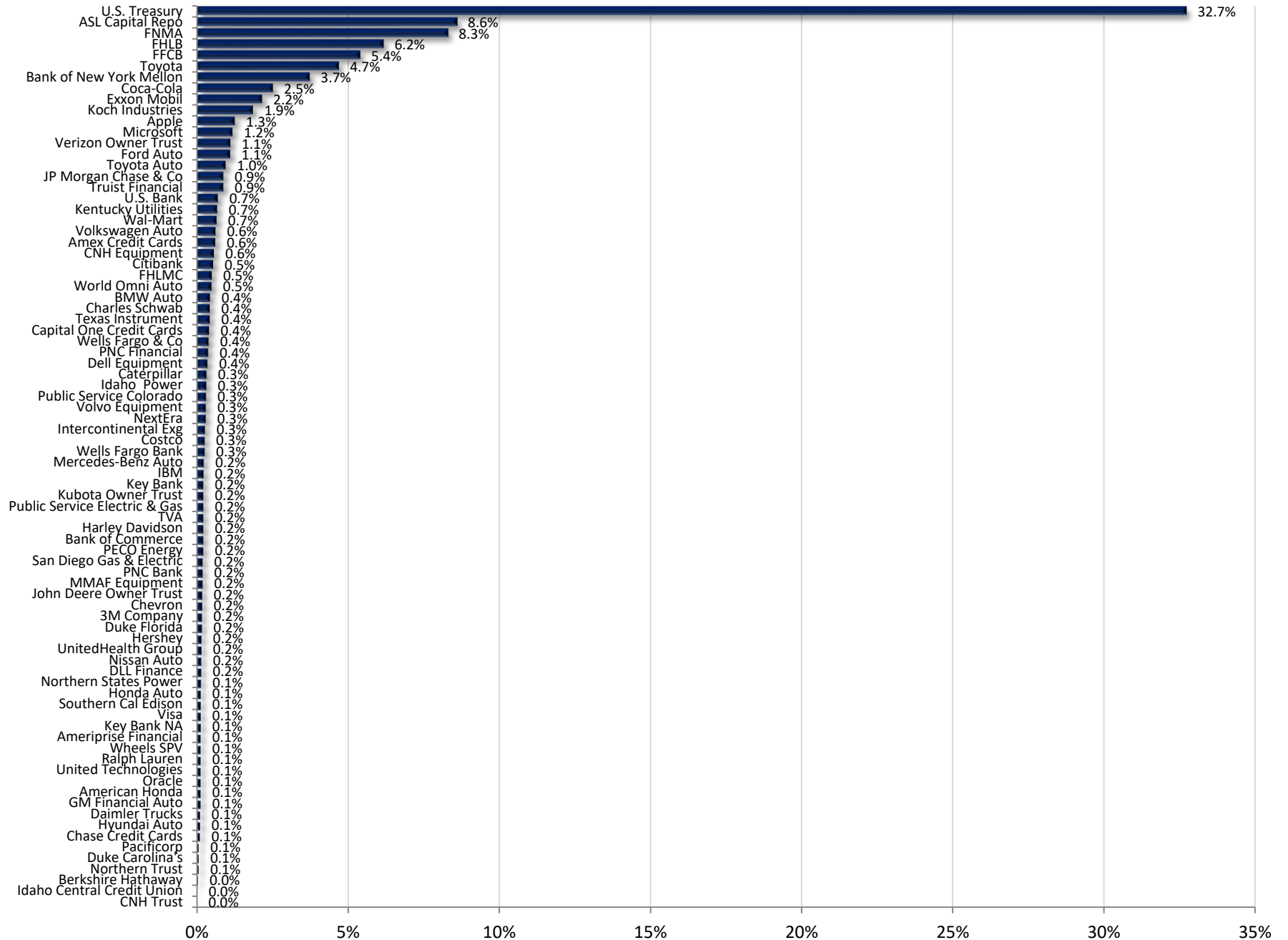
	FY17	FY18	FY19	FYTD20								
Portfolio	0.14%	0.68%	2.62%	1.14%								
Benchmark	0.26%	0.92%	3.35%	1.19%								
Yearly Variance	-0.12%	-0.24%	-0.73%	-0.06%								

Returns are not annualized

				Period Ending Returns as of 12/31/2019					
	Ticker	Effective Duration	Mkt Yield	1 Month	3 Month	1 Year	3 Years	5 Years	10 Years
IDLE		0.85	2.00%	0.16%	0.49%	2.71%	1.66%	-	-
Short-Term Indexes									
3 Month T-Bill	G001	0.23	1.52%	0.143%	0.461%	2.279%	1.668%	1.074%	0.580%
6 Month T-Bill	G002	0.48	1.56%	0.164%	0.538%	2.568%	1.811%	1.263%	0.740%
1 Year T-Bill	G003	0.92	1.52%	0.206%	0.592%	2.990%	1.811%	1.307%	0.845%
1-3 Year Indexes									
U.S. Treasury	G102	1.87	1.60%	0.212%	0.510%	3.551%	1.844%	1.390%	1.225%
Federal Agency	G1P0	1.57	1.63%	0.209%	0.546%	3.476%	1.961%	1.507%	1.335%
U.S. Corporate A-AAA	C110	1.82	1.96%	0.308%	0.786%	4.988%	2.754%	2.244%	2.364%
Tsy/Agy/Corp A-AAA	B110	1.85	1.67%	0.218%	0.986%	3.273%	1.238%	1.153%	1.413%
Agency MBS 0-3 Years PAC	CM1P	2.14	2.17%	0.130%	0.186%	4.093%	2.470%	1.992%	1.943%
1-5 Year Indexes									
U.S. Treasury	GVQ0	2.61	1.62%	0.140%	0.352%	4.200%	2.112%	1.679%	1.727%
Federal Agency	GVP0	2.07	1.64%	0.181%	0.465%	3.782%	2.109%	1.681%	1.656%
U.S. Corporate A-AAA	CV10	2.60	2.06%	0.333%	0.809%	6.334%	3.220%	2.671%	3.068%
Tsy/Agy/Corp A-AAA	BU10	2.59	1.67%	0.163%	0.406%	4.438%	2.244%	1.803%	1.874%
Agency MBS 3-5 Years PAC	CM2P	3.28	2.34%	0.097%	0.073%	5.236%	2.832%	2.440%	2.745%
ABS 0-5 Years AAA	RVBC	1.46	2.09%	0.106%	0.464%	3.804%	2.340%	1.928%	1.820%

Returns for periods greater than one year are annualized--Effective Duration and Yields are after month-end rebalancing

Source: ICE BofAML Indexes



State of Idaho IDLE -- Holdings Report

As of 12/31/2019

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Repurchase Agreement														
11487	REP010220	ASL Capital Repo	1.55%	1/2/2020	1.55%	12/31/2019	\$198,800,000.00	\$198,800,000.00	\$198,800,000.00	\$198,800,000.00	\$8,559.44	\$0.00	NR-Repo	NR-Repo
Repurchase Agreement-Sub Total							\$198,800,000.00	\$198,800,000.00	\$198,800,000.00	\$198,800,000.00	\$8,559.44	\$0.00		
Commercial Paper														
11473	06406WA22	Bank of New York Mellon	1.60%	1/2/2020	1.60%	12/26/2019	\$75,000,000.00	\$74,976,666.67	\$74,996,666.67	\$74,993,629.50	\$0.00	(\$3,037.17)	P-1	A-1+
11455	50000DAH9	Koch Industries	1.75%	1/17/2020	1.79%	12/20/2019	\$43,000,000.00	\$42,941,472.22	\$42,966,555.55	\$42,968,505.94	\$0.00	\$1,950.39	P-1	A-1+
10868	19121AAN1	Coca-Cola	2.11%	1/22/2020	2.14%	6/24/2019	\$18,000,000.00	\$17,776,340.00	\$17,977,845.00	\$17,982,763.02	\$0.00	\$4,918.02	P-1	A-1
10869	19121AB86	Coca-Cola	2.11%	2/11/2020	2.14%	6/24/2019	\$40,150,000.00	\$39,604,049.22	\$40,053,517.32	\$40,072,523.75	\$0.00	\$19,006.43	P-1	A-1
11477	30229AC56	Exxon Mobil	1.74%	3/5/2020	1.75%	12/26/2019	\$50,000,000.00	\$49,830,833.33	\$49,845,333.33	\$49,846,347.00	\$0.00	\$1,013.67	P-1	A-1+
11445	89233GED4	Toyota	1.87%	5/13/2020	1.88%	12/18/2019	\$16,300,000.00	\$16,175,535.92	\$16,187,389.64	\$16,186,542.87	\$0.00	(\$846.77)	P-1	A-1+
11286	89233GGQ3	Toyota	1.89%	7/24/2020	1.92%	10/30/2019	\$50,000,000.00	\$49,296,500.00	\$49,461,875.00	\$49,464,972.00	\$0.00	\$3,097.00	P-1	A-1+
11356	89233GHE9	Toyota	1.83%	8/14/2020	1.86%	11/20/2019	\$37,293,000.00	\$36,784,945.03	\$36,864,565.58	\$36,851,852.90	\$0.00	(\$12,712.68)	P-1	A-1+
Commercial Paper-Sub Total							\$329,743,000.00	\$327,386,342.39	\$328,353,748.09	\$328,367,136.98	\$0.00	\$13,388.89		
Certificate of Deposit														
10954	CDBCMM14	Bank of Commerce	2.22%	1/16/2020	2.22%	7/18/2019	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$25,393.15	\$0.00	NR-CD	NR-CD
10955	CDBCMM15	Bank of Commerce	2.22%	1/16/2020	2.22%	7/18/2019	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$25,393.15	\$0.00	NR-CD	NR-CD
10956	CDICCU2	Idaho Central Credit Union	2.62%	1/16/2020	2.62%	7/18/2019	\$250,000.00	\$250,000.00	\$250,000.00	\$250,000.00	\$2,996.85	\$0.00	NR-CD	NR-CD
Certificate of Deposit-Sub Total							\$5,250,000.00	\$5,250,000.00	\$5,250,000.00	\$5,250,000.00	\$53,783.15	\$0.00		
Corporate Note														
8296	26444HAB7	Duke Florida	1.85%	1/15/2020	1.81%	6/14/2017	\$4,000,000.00	\$4,004,000.00	\$4,000,059.26	\$3,999,720.12	\$34,122.22	(\$339.14)	A1	A
7839	594918BV5	Microsoft	1.85%	2/6/2020	1.87%	2/6/2017	\$3,000,000.00	\$2,997,990.00	\$2,999,933.92	\$2,999,869.77	\$22,354.17	(\$64.15)	Aaa	AAA
10771	693476BJ1	PNC Financial	5.13%	2/8/2020	2.67%	5/24/2019	\$8,667,000.00	\$8,814,685.68	\$8,688,584.83	\$8,691,363.63	\$176,439.66	\$2,778.80	A3	A-
10502	594918AY0	Microsoft	1.85%	2/12/2020	2.64%	3/4/2019	\$24,369,000.00	\$24,191,593.68	\$24,362,785.13	\$24,369,177.89	\$174,069.12	\$6,392.76	Aaa	AAA
7889	02665WBM2	American Honda	2.00%	2/14/2020	2.05%	2/16/2017	\$3,000,000.00	\$2,995,740.00	\$2,999,828.51	\$2,999,885.55	\$22,833.33	\$57.04	A2	A
9130	03076CAE6	Ameriprise Financial	5.30%	3/15/2020	2.48%	1/25/2018	\$3,000,000.00	\$3,174,900.00	\$3,016,593.08	\$3,019,169.01	\$46,816.67	\$2,575.93	A3	A
10875	882508AZ7	Texas Instrument	1.75%	5/1/2020	2.17%	6/26/2019	\$10,000,000.00	\$9,965,100.00	\$9,988,657.50	\$9,994,128.70	\$29,166.67	\$5,471.20	A1	A+
6432	037833BD1	Apple	2.00%	5/6/2020	1.94%	12/24/2015	\$1,000,000.00	\$1,002,646.28	\$1,000,209.06	\$1,000,727.31	\$2,666.67	\$518.25	Aa1	AA+
10784	037833BD1	Apple	2.00%	5/6/2020	2.43%	5/30/2019	\$25,000,000.00	\$24,893,250.00	\$24,960,671.05	\$25,018,182.75	\$66,666.67	\$57,511.70	Aa1	AA+
10676	427866AY4	Hershey	2.90%	5/15/2020	2.53%	4/30/2019	\$3,584,000.00	\$3,597,440.00	\$3,588,762.21	\$3,596,042.28	\$13,280.71	\$7,280.07	A1	A
6938	26442CAJ3	Duke Carolina's	4.30%	6/15/2020	1.57%	5/6/2016	\$1,525,000.00	\$1,689,852.50	\$1,543,231.54	\$1,540,658.59	\$2,914.44	(\$2,572.95)	Aa2	A
7961	41283LAN5	Harley Davidson	2.40%	6/15/2020	2.41%	3/10/2017	\$5,000,000.00	\$4,998,600.00	\$4,999,805.20	\$5,000,266.30	\$5,333.33	\$461.10	Baa1	BBB+
3314	166764AG5	Chevron	2.43%	6/24/2020	2.30%	6/24/2013	\$1,100,000.00	\$1,108,822.00	\$1,100,603.78	\$1,102,375.57	\$519.11	\$1,771.79	Aa2	AA
5907	69353RES3	PNC Bank	2.60%	7/21/2020	2.55%	7/27/2015	\$2,000,000.00	\$2,004,860.00	\$2,000,466.72	\$2,006,607.08	\$23,111.11	\$6,140.36	A2	A
7353	751212AB7	Ralph Lauren	2.63%	8/18/2020	1.60%	9/1/2016	\$3,000,000.00	\$3,114,930.00	\$3,016,151.90	\$3,011,434.17	\$29,093.75	(\$4,717.73)	A2	A-
10883	46625HHU7	JP Morgan Chase & Co	4.25%	10/15/2020	2.26%	6/27/2019	\$15,000,000.00	\$15,379,278.00	\$15,229,479.12	\$15,266,588.85	\$134,583.33	\$37,109.73	A2	A-
3983	084664BZ3	Berkshire Hathaway	2.90%	10/15/2020	2.72%	2/4/2014	\$1,000,000.00	\$1,011,150.00	\$1,001,313.37	\$1,008,640.34	\$6,122.22	\$7,326.97	Aa2	AA
10814	931142CZ4	Wal-Mart	3.25%	10/25/2020	2.18%	6/10/2019	\$15,000,000.00	\$15,215,850.00	\$15,127,879.33	\$15,179,399.10	\$89,375.00	\$51,519.77	Aa2	AA
7855	45138LAX1	Idaho Power	3.40%	11/1/2020	2.26%	2/7/2017	\$7,200,000.00	\$7,472,952.00	\$7,245,742.54	\$7,234,951.82	\$40,800.00	(\$10,790.72)	A1	A-
11397	491674BE6	Kentucky Utilities	3.25%	11/1/2020	1.87%	12/6/2019	\$15,485,000.00	\$15,622,723.59	\$15,607,741.11	\$15,599,143.96	\$83,877.08	(\$8,597.15)	A1	A
4380	665859AL8	Northern Trust	3.45%	11/4/2020	2.24%	5/22/2014	\$1,500,000.00	\$1,608,330.00	\$1,514,149.97	\$1,518,941.99	\$8,193.75	\$4,792.02	A2	A+
10786	94988J5N3	Wells Fargo Bank	2.60%	1/15/2021	2.70%	5/31/2019	\$6,000,000.00	\$5,990,220.00	\$5,993,753.96	\$6,042,073.86	\$71,933.33	\$48,319.90	Aa2	A+
7880	94974BFR6	Wells Fargo & Co	3.00%	1/22/2021	2.40%	2/13/2017	\$3,000,000.00	\$3,066,810.00	\$3,017,967.69	\$3,035,020.20	\$39,750.00	\$17,052.51	A2	A-
7516	949746RS2	Wells Fargo & Co	2.50%	3/4/2021	2.21%	10/17/2016	\$6,000,000.00	\$6,071,940.00	\$6,019,255.94	\$6,043,114.14	\$48,750.00	\$23,858.20	A2	A-
6943	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	1.60%	5/6/2016	\$1,385,000.00	\$1,403,822.15	\$1,389,430.65	\$1,389,973.63	\$7,748.31	\$542.98	Aa3	A
6947	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	1.61%	5/9/2016	\$615,000.00	\$623,142.60	\$616,920.00	\$617,208.51	\$3,440.58	\$288.51	Aa3	A
9892	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	3.04%	8/30/2018	\$3,000,000.00	\$2,916,780.00	\$2,961,996.22	\$3,010,773.21	\$16,783.33	\$48,776.99	Aa3	A
7350	06406FAA1	Bank of New York Mellon	2.50%	4/15/2021	1.80%	9/1/2016	\$5,000,000.00	\$5,151,150.00	\$5,040,069.36	\$5,034,576.80	\$26,388.89	(\$5,492.56)	A1	A
6912	06406FAB9	Bank of New York Mellon	2.05%	5/3/2021	2.06%	5/2/2016	\$1,000,000.00	\$999,530.00	\$999,880.24	\$1,003,181.05	\$3,302.78	\$3,300.81	A1	A

State of Idaho IDLE -- Holdings Report

As of 12/31/2019

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
7359	166764BG4	Chevron	2.10%	5/16/2021	1.65%	9/1/2016	\$3,000,000.00	\$3,060,000.00	\$3,016,716.08	\$3,018,945.12	\$7,875.00	\$2,229.04	Aa2	AA
8165	22160KAJ4	Costco	2.15%	5/18/2021	2.20%	5/18/2017	\$3,000,000.00	\$2,994,750.00	\$2,998,264.64	\$3,016,707.12	\$7,704.17	\$18,442.48	Aa3	A+
9577	49327M2W3	Key Bank NA	3.35%	6/15/2021	3.35%	6/13/2018	\$3,000,000.00	\$2,999,580.00	\$2,999,796.89	\$3,064,840.05	\$4,466.67	\$65,043.16	A3	A-
6918	695114CM8	Pacificorp	3.85%	6/15/2021	1.94%	4/29/2016	\$1,574,000.00	\$1,712,905.50	\$1,608,238.96	\$1,612,772.63	\$2,693.29	\$4,533.67	A1	A+
7414	68389XBK0	Oracle	1.90%	9/15/2021	1.91%	9/19/2016	\$3,000,000.00	\$2,998,500.00	\$2,999,504.17	\$3,006,285.57	\$16,783.33	\$6,781.40	A1	A+
8289	693304AU1	PECO Energy	1.70%	9/15/2021	2.07%	6/13/2017	\$5,000,000.00	\$4,924,600.00	\$4,970,710.79	\$4,993,898.15	\$25,027.78	\$23,187.36	Aa3	A
7562	913017CG2	United Technologies	1.95%	11/1/2021	2.00%	11/1/2016	\$3,000,000.00	\$2,993,310.00	\$2,997,618.49	\$3,006,544.11	\$9,750.00	\$8,925.62	Baa1	BBB+
7844	06406RAA5	Bank of New York Mellon	2.60%	2/7/2022	2.65%	2/7/2017	\$5,000,000.00	\$4,989,300.00	\$4,995,606.72	\$5,076,035.15	\$52,000.00	\$80,428.43	A1	A
7894	037833CM0	Apple	2.50%	2/9/2022	2.55%	2/17/2017	\$3,000,000.00	\$2,993,580.00	\$2,997,345.05	\$3,045,255.03	\$29,583.33	\$47,909.98	Aa1	AA+
7951	91324PBV3	UnitedHealth Group	2.88%	3/15/2022	2.56%	3/8/2017	\$3,500,000.00	\$3,549,140.00	\$3,520,129.62	\$3,568,339.25	\$29,628.47	\$48,209.63	A3	A+
8163	22160KAK1	Costco	2.30%	5/18/2022	2.38%	5/18/2017	\$3,000,000.00	\$2,988,750.00	\$2,994,750.83	\$3,038,365.44	\$8,241.67	\$43,614.61	Aa3	A+
10766	90331HPC1	U.S. Bank	2.65%	5/23/2022	2.69%	5/23/2019	\$6,000,000.00	\$5,993,640.00	\$5,994,971.72	\$6,112,359.36	\$16,783.33	\$117,387.64	A1	AA-
8369	665772CH0	Northern States Power	2.15%	8/15/2022	2.26%	6/28/2017	\$3,271,000.00	\$3,253,369.31	\$3,262,918.87	\$3,293,720.01	\$26,567.79	\$30,801.14	Aa3	A
8670	49327M2T0	Key Bank	2.30%	9/14/2022	2.30%	9/14/2017	\$3,500,000.00	\$3,499,195.00	\$3,499,564.91	\$3,538,864.45	\$23,926.39	\$39,299.54	A3	A-
8672	49327M2T0	Key Bank	2.30%	9/14/2022	2.31%	9/14/2017	\$1,500,000.00	\$1,499,550.00	\$1,499,756.74	\$1,516,656.19	\$10,254.17	\$16,899.45	A3	A-
8371	744448CF6	Public Service Colorado	2.25%	9/15/2022	2.28%	6/28/2017	\$7,000,000.00	\$6,989,080.00	\$6,994,898.49	\$7,060,012.19	\$46,375.00	\$65,113.70	A1	A
9746	45866FAE4	Intercontinental Exg	2.35%	9/15/2022	3.38%	7/26/2018	\$6,230,000.00	\$5,985,285.60	\$6,071,869.21	\$6,301,171.52	\$43,108.14	\$229,302.31	A2	A
7909	45920JC6	IBM	2.88%	11/9/2022	2.67%	2/24/2017	\$5,000,000.00	\$5,052,950.00	\$5,026,500.44	\$5,129,705.30	\$20,763.89	\$103,204.86	A2	A
7919	92826CAC6	Visa	2.80%	12/14/2022	2.60%	2/24/2017	\$3,000,000.00	\$3,031,680.00	\$3,015,655.27	\$3,087,207.30	\$3,966.67	\$71,552.03	Aa3	AA-
8719	88579VAX9	3M Company	2.25%	3/15/2023	2.26%	10/2/2017	\$4,000,000.00	\$3,997,360.00	\$3,998,464.71	\$4,033,741.76	\$26,500.00	\$35,277.05	A1	AA-
9553	842400GL1	Southern Cal Edison	3.40%	6/1/2023	3.42%	6/4/2018	\$3,000,000.00	\$2,996,880.00	\$2,997,882.81	\$3,110,919.12	\$8,500.00	\$113,036.31	A3	A-
7274	341081FK8	NextEra	3.25%	6/1/2024	2.16%	8/11/2016	\$1,606,000.00	\$1,724,024.94	\$1,669,259.28	\$1,682,339.01	\$4,349.58	\$13,079.73	Aa2	A+
7286	341081FK8	NextEra	3.25%	6/1/2024	2.13%	8/16/2016	\$5,000,000.00	\$5,377,650.00	\$5,202,793.61	\$5,237,668.15	\$13,541.67	\$34,874.54	Aa2	A+
8681	797440BU7	San Diego Gas & Electric	2.50%	5/15/2026	2.70%	9/13/2017	\$4,535,000.00	\$4,465,161.00	\$4,484,226.54	\$4,512,103.56	\$14,486.81	\$27,877.02	A2	A

Corporate Note-Sub Total

\$269,146,000.00 \$271,158,329.83 \$269,849,368.03 \$271,397,651.72 \$1,683,313.38 \$1,548,283.69

Corporate Floating Rate Note

8076	89236TDV4	Toyota	2.26%	4/17/2020	1.42%	4/17/2017	\$6,000,000.00	\$6,000,000.00	\$6,000,000.00	\$6,004,826.64	\$28,653.65	\$4,826.64	Aa3	AA-
8199	69353RFD5	PNC Bank	2.26%	5/19/2020	1.54%	5/19/2017	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,502,609.62	\$6,756.46	\$2,609.62	A2	A
8275	17325FAD0	Citibank	2.39%	6/12/2020	1.72%	6/12/2017	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,504,855.85	\$3,315.63	\$4,855.85	Aa3	A+
9989	05531FAW3	Truist Financial	2.46%	6/15/2020	2.56%	9/28/2018	\$10,000,000.00	\$10,066,200.00	\$10,017,554.63	\$10,018,467.80	\$10,949.47	\$913.17	A3	A-
9733	90331HNW9	U.S. Bank	2.19%	7/24/2020	2.59%	7/24/2018	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,009,545.50	\$41,898.33	\$9,545.50	A1	AA-
10217	14913Q2R9	Caterpillar	2.24%	12/7/2020	3.10%	12/7/2018	\$7,500,000.00	\$7,500,000.00	\$7,500,000.00	\$7,511,867.03	\$10,709.37	\$11,867.03	A3	A
8830	05531FBA0	Truist Financial	2.13%	2/1/2021	1.60%	10/27/2017	\$4,000,000.00	\$3,999,879.92	\$3,999,962.16	\$3,999,379.60	\$14,430.77	(\$582.56)	A3	A-
9595	05531FBA0	Truist Financial	2.13%	2/1/2021	2.63%	6/14/2018	\$1,225,000.00	\$1,222,893.00	\$1,224,172.54	\$1,224,810.00	\$4,419.42	\$637.46	A3	A-
9630	05531FBA0	Truist Financial	2.13%	2/1/2021	2.64%	6/25/2018	\$4,965,000.00	\$4,954,871.40	\$4,960,974.95	\$4,964,229.93	\$17,912.19	\$3,254.98	A3	A-
9189	17325FAM0	Citibank	2.25%	2/12/2021	2.15%	2/15/2018	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,019,098.50	\$31,258.75	\$19,098.50	Aa3	A+
9637	808513AV7	Charles Schwab	2.21%	5/21/2021	2.61%	6/26/2018	\$10,000,000.00	\$10,014,300.00	\$10,006,608.54	\$10,008,759.90	\$25,222.18	\$2,151.36	A2	A
9596	46647PAG1	JP Morgan Chase & Co	2.59%	6/1/2021	2.70%	6/14/2018	\$5,000,000.00	\$5,030,322.25	\$5,006,419.18	\$5,008,114.90	\$10,778.67	\$1,695.72	A2	A-

Corporate Note-Sub Total

\$73,690,000.00 \$73,788,466.57 \$73,715,692.00 \$73,776,565.27 \$206,304.89 \$60,873.27

Government Agency Non-Callable

9185	3130ADN32	FHLB	2.13%	2/11/2020	2.22%	2/9/2018	\$10,000,000.00	\$9,981,700.00	\$9,998,975.00	\$10,005,267.80	\$82,638.89	\$6,292.80	Aaa	AA+
9276	880591EV0	TVA	2.25%	3/15/2020	2.36%	3/8/2018	\$5,000,000.00	\$4,989,200.00	\$4,998,917.07	\$5,006,506.30	\$33,125.00	\$7,589.23	Aaa	AA+
11417	3130AHRH8	FHLB	1.59%	6/19/2020	1.62%	12/19/2019	\$25,000,000.00	\$24,996,750.00	\$24,996,980.87	\$24,998,060.75	\$13,250.00	\$1,079.88	Aaa	AA+
6656	3130A7CV5	FHLB	1.38%	2/18/2021	1.46%	2/18/2016	\$3,000,000.00	\$2,987,880.00	\$2,997,253.59	\$2,992,606.80	\$15,239.58	(\$4,646.79)	Aaa	AA+
6648	3135G0J20	FNMA	1.38%	2/26/2021	1.40%	2/17/2016	\$3,000,000.00	\$2,996,313.00	\$2,999,152.55	\$2,992,454.22	\$14,322.92	(\$6,698.33)	Aaa	AA+
7158	3130A8QS5	FHLB	1.13%	7/14/2021	1.23%	7/14/2016	\$5,000,000.00	\$4,975,350.00	\$4,992,440.27	\$4,962,647.10	\$26,093.75	(\$29,793.17)	Aaa	AA+
7490	3135G0Q89	FNMA	1.38%	10/7/2021	1.41%	10/7/2016	\$5,000,000.00	\$4,991,600.00	\$4,997,032.90	\$4,981,007.20	\$16,041.67	(\$16,025.70)	Aaa	AA+

Government Agency Non-Callable-Sub Total

\$56,000,000.00 \$55,918,793.00 \$55,980,752.25 \$55,938,550.17 \$200,711.81 **(\$42,202.08)**

State of Idaho IDLE -- Holdings Report

As of 12/31/2019

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Government Agency Callable														
8342	3134GBVQ2	FNMA	1.75%	8/14/2020	1.75%	6/27/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00	\$50,010,465.00	\$332,986.11	\$10,465.00	Aaa	AA+
Government Agency Callable-Sub Total							\$50,000,000.00	\$50,000,000.00	\$50,000,000.00	\$50,010,465.00	\$332,986.11	\$10,465.00		
Government Agency Discount														
10674	313312TB6	FFCB	2.37%	2/14/2020	2.44%	4/29/2019	\$50,000,000.00	\$49,042,125.00	\$49,855,166.67	\$49,909,222.00	\$0.00	\$54,055.33	P-1	A-1+
10675	313312TB6	FFCB	2.37%	2/14/2020	2.44%	4/29/2019	\$50,000,000.00	\$49,042,125.00	\$49,855,166.67	\$49,909,222.00	\$0.00	\$54,055.33	P-1	A-1+
10680	313312TB6	FFCB	2.38%	2/14/2020	2.45%	4/30/2019	\$25,000,000.00	\$24,520,694.45	\$24,927,277.77	\$24,954,611.00	\$0.00	\$27,333.23	P-1	A-1+
10479	313384TB5	FHLB	2.48%	2/14/2020	2.56%	2/21/2019	\$50,000,000.00	\$48,766,888.89	\$49,848,444.45	\$49,909,222.00	\$0.00	\$60,777.55	P-1	A-1+
11475	313384VF3	FHLB	1.58%	4/6/2020	1.61%	12/26/2019	\$50,000,000.00	\$49,776,166.67	\$49,789,333.34	\$49,792,847.00	\$0.00	\$3,513.66	P-1	A-1+
Government Agency Discount-Sub Total							\$225,000,000.00	\$221,148,000.01	\$224,275,388.90	\$224,475,124.00	\$0.00	\$199,735.10		
Collateralized Mortgage Obligation														
2960	31393RG38	FHLMC	2.19%	1/9/2025	2.66%	1/25/2013	\$2,379,518.42	\$2,391,176.14	\$2,382,038.17	\$2,368,780.37	\$869.32	(\$13,257.80)	NR-Agy	NR-Agy
2962	31395QUK4	FNMA	2.19%	2/6/2026	2.69%	1/25/2013	\$1,191,600.45	\$1,193,089.95	\$1,192,127.91	\$1,191,348.71	\$435.33	(\$779.20)	NR-Agy	NR-Agy
2957	3136ABLS0	FNMA	2.09%	3/1/2026	2.60%	1/25/2013	\$1,202,019.84	\$1,200,892.93	\$1,201,606.47	\$1,189,500.20	\$419.10	(\$12,106.27)	NR-Agy	NR-Agy
Collateralized Mortgage Obligation-Sub Total							\$4,773,138.71	\$4,785,159.02	\$4,775,772.55	\$4,749,629.28	\$1,723.75	(\$26,143.27)		
Commercial MBS														
6466	3138LCSM8	FNMA	2.27%	1/2/2020	2.29%	12/31/2015	\$500,000.00	\$499,882.81	\$500,000.00	\$499,318.59	\$977.36	(\$681.41)	NR-Agy	NR-Agy
7125	3138LCSM8	FNMA	2.27%	1/2/2020	1.59%	7/25/2016	\$2,195,000.00	\$2,260,507.03	\$2,195,000.00	\$2,192,008.61	\$4,290.62	(\$2,991.39)	NR-Agy	NR-Agy
9882	3137A2B26	FHLMC	3.81%	7/11/2020	2.83%	8/29/2018	\$1,935,884.82	\$1,966,363.10	\$1,944,318.16	\$1,945,813.20	\$6,143.21	\$1,495.04	NR-Agy	NR-Agy
6971	3137A8PP7	FHLMC	4.18%	12/8/2020	1.60%	5/18/2016	\$745,000.00	\$827,619.34	\$761,915.48	\$756,828.59	\$2,597.68	(\$5,086.89)	NR-Agy	NR-Agy
6979	3137A8PP7	FHLMC	4.18%	12/8/2020	1.63%	5/20/2016	\$100,000.00	\$110,953.13	\$102,245.27	\$101,587.73	\$348.68	(\$657.54)	NR-Agy	NR-Agy
7225	3137A8PP7	FHLMC	4.18%	12/8/2020	1.56%	8/2/2016	\$622,000.00	\$689,107.97	\$636,398.16	\$631,875.68	\$2,168.80	(\$4,522.48)	NR-Agy	NR-Agy
7100	3137BAHA3	FHLMC	2.86%	12/11/2020	1.38%	6/30/2016	\$1,220,265.60	\$1,295,435.86	\$1,236,140.00	\$1,225,528.36	\$2,904.23	(\$10,611.64)	Aaa	NR-Agy
7188	31397U3N7	FNMA	3.76%	3/27/2021	1.60%	7/25/2016	\$669,889.88	\$733,897.85	\$686,561.30	\$681,796.70	\$2,101.22	(\$4,764.60)	NR-Agy	NR-Agy
9661	3136A0FK8	FNMA	3.73%	5/14/2021	2.86%	6/29/2018	\$2,601,827.50	\$2,657,929.40	\$2,628,352.05	\$2,646,976.49	\$8,078.67	\$18,624.44	NR-Agy	NR-Agy
4139	3137B7YX1	FHLMC	2.59%	8/31/2021	2.25%	3/25/2014	\$230,993.19	\$235,604.80	\$231,676.29	\$233,109.73	\$498.95	\$1,433.44	NR-Agy	AAA
6980	3137AME60	FHLMC	2.87%	10/10/2021	1.70%	5/20/2016	\$932,549.76	\$986,899.93	\$950,113.66	\$944,345.58	\$2,232.68	(\$5,768.08)	NR-Agy	NR-Agy
7105	3137B4WA0	FHLMC	2.87%	11/27/2021	1.47%	7/25/2016	\$266,306.50	\$279,651.66	\$270,213.94	\$270,201.37	\$637.14	(\$12.57)	Aaa	NR-Agy
7169	3138L9FD9	FNMA	2.42%	4/28/2022	1.78%	7/19/2016	\$1,500,000.00	\$1,553,554.69	\$1,521,410.93	\$1,498,807.47	\$3,125.83	(\$22,603.46)	NR-Agy	NR-Agy
7245	3136A8G61	FNMA	2.38%	5/3/2022	1.64%	8/5/2016	\$1,503,300.79	\$1,562,845.60	\$1,527,610.95	\$1,515,455.88	\$2,977.79	(\$12,155.07)	NR-Agy	NR-Agy
5642	3136ANRH2	FNMA	2.34%	7/22/2022	2.13%	5/29/2015	\$638,904.43	\$645,269.74	\$640,798.39	\$642,136.39	\$1,247.99	\$1,338.00	NR-Agy	NR-Agy
9534	3137B1BS0	FHLMC	2.51%	10/18/2022	3.04%	5/29/2018	\$2,915,000.00	\$2,849,070.90	\$2,873,036.49	\$2,955,375.37	\$6,097.21	\$82,338.88	NR-Agy	NR-Agy
7270	3138ETPM2	FNMA	2.73%	11/10/2022	1.79%	8/10/2016	\$949,747.23	\$1,001,130.04	\$972,224.00	\$968,837.54	\$2,228.61	(\$3,386.46)	NR-Agy	NR-Agy
6865	3136AKXV0	FNMA	3.10%	5/9/2024	2.20%	4/18/2016	\$500,000.00	\$533,125.00	\$518,128.87	\$518,049.05	\$1,292.92	(\$79.82)	NR-Agy	NR-Agy
Commercial MBS-Sub Total							\$20,026,669.70	\$20,688,848.85	\$20,196,143.94	\$20,228,052.33	\$49,949.59	\$31,908.39		
Asset Backed Security														
6887	65478VAD9	Nissan Auto	1.32%	1/2/2020	1.33%	4/27/2016	\$8,977.78	\$8,976.39	\$8,977.78	\$8,975.05	\$5.27	(\$2.73)	Aaa	NR
8979	12594BAD4	CNH Trust	1.48%	1/2/2020	1.98%	12/7/2017	\$66,417.84	\$66,083.16	\$66,417.84	\$66,398.45	\$43.69	(\$19.39)	Aaa	NR
9316	65478VAD9	Nissan Auto	1.32%	1/2/2020	2.60%	3/20/2018	\$23,072.83	\$22,826.78	\$23,072.83	\$23,065.80	\$13.54	(\$7.03)	Aaa	NR
7615	92348MAA7	Verizon Owner Trust	1.68%	1/2/2020	1.69%	11/22/2016	\$74,727.19	\$74,719.44	\$74,727.19	\$74,712.36	\$38.36	(\$14.83)	NR	AAA
9864	43815HAB3	Honda Auto	2.67%	1/25/2020	2.69%	8/28/2018	\$1,465,736.69	\$1,465,711.33	\$1,465,736.46	\$1,466,978.17	\$1,087.09	\$1,241.71	Aaa	NR
7802	34531EAD8	Ford Auto	1.67%	2/12/2020	1.68%	1/25/2017	\$663,982.60	\$663,980.15	\$663,982.59	\$663,540.12	\$492.82	(\$442.47)	Aaa	NR
7956	92348NAA5	Verizon Owner Trust	2.06%	2/16/2020	2.08%	3/14/2017	\$709,263.29	\$709,133.85	\$709,261.80	\$709,303.43	\$446.44	\$41.63	NR	AAA
8329	02587AAJ3	Amex Credit Cards	1.93%	2/20/2020	1.70%	6/21/2017	\$5,000,000.00	\$5,030,859.38	\$5,001,552.25	\$4,999,773.00	\$4,288.89	(\$1,779.25)	Aaa	NR
11320	98162RAA6	World Omni Auto	1.90%	2/20/2020	1.90%	11/14/2019	\$6,036,898.02	\$6,036,898.02	\$6,036,898.02	\$6,036,523.73	\$5,110.73	(\$374.29)	NR	A-1+
10393	58772TAB6	Mercedes-Benz Auto	3.01%	2/27/2020	3.03%	1/30/2019	\$2,937,546.65	\$2,937,523.16	\$2,937,544.83	\$2,943,159.13	\$3,929.78	\$5,614.30	Aaa	AAA
10557	14041NFK2	Capital One Credit Cards	2.00%	3/16/2020	2.74%	3/19/2019	\$3,250,000.00	\$3,227,148.44	\$3,245,271.12	\$3,250,392.60	\$2,888.89	\$5,121.48	NR	AAA

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Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
10339	36256XAB8	GM Financial Auto	2.99%	3/24/2020	3.02%	1/16/2019	\$1,573,169.27	\$1,568,631.63	\$1,573,152.23	\$1,576,998.99	\$1,959.91	\$3,846.76	Aaa	NR
8784	92348RAA6	Verizon Owner Trust	2.06%	3/27/2020	2.08%	10/17/2017	\$1,570,696.24	\$1,570,385.24	\$1,570,666.35	\$1,571,213.31	\$988.67	\$546.96	NR	AAA
8309	92348PA00	Verizon Owner Trust	1.92%	3/31/2020	1.93%	6/20/2017	\$864,265.34	\$864,132.93	\$864,258.89	\$864,171.48	\$507.04	(\$87.41)	NR	AAA
9151	12635YAD5	CNH Equipment	1.44%	4/11/2020	2.31%	2/1/2018	\$1,022,314.99	\$1,010,214.71	\$1,021,854.37	\$1,020,135.01	\$654.28	(\$1,719.36)	Aaa	AAA
10628	233871AB8	Daimler Trucks	2.77%	4/11/2020	2.80%	4/17/2019	\$2,599,945.15	\$2,599,762.37	\$2,599,915.27	\$2,605,388.14	\$3,200.82	\$5,472.87	Aaa	NR
10466	36256UAB4	GM Financial Auto	2.91%	4/15/2020	2.93%	2/21/2019	\$1,401,665.90	\$1,401,592.73	\$1,401,651.52	\$1,405,973.64	\$1,246.31	\$4,322.12	Aaa	AAA
10487	34532FAB8	Ford Auto	2.84%	4/29/2020	2.86%	2/25/2019	\$2,774,519.52	\$2,774,310.60	\$2,774,467.21	\$2,782,591.15	\$3,502.06	\$8,123.94	Aaa	AAA
10422	12596JAB9	CNH Equipment	2.96%	5/25/2020	2.99%	2/6/2019	\$2,184,059.85	\$2,183,881.42	\$2,184,012.89	\$2,192,940.67	\$2,873.25	\$8,927.78	Aaa	AAA
8938	43813FAC7	Honda Auto	2.05%	5/28/2020	2.07%	11/29/2017	\$1,669,345.97	\$1,669,110.76	\$1,669,323.79	\$1,670,287.48	\$950.60	\$963.69	Aaa	NR
10622	23291GAB0	DLL Finance	2.79%	6/5/2020	2.82%	4/10/2019	\$3,487,885.29	\$3,487,549.40	\$3,487,768.03	\$3,498,852.25	\$2,973.42	\$11,084.22	Aaa	AAA
10434	98162EAC1	World Omni Auto	1.93%	6/27/2020	2.79%	2/8/2019	\$2,200,774.83	\$2,185,300.62	\$2,196,624.39	\$2,199,795.49	\$1,887.78	\$3,171.10	NR	AAA
11375	89238BAD4	Toyota Auto	2.35%	6/30/2020	1.92%	11/27/2019	\$9,409,466.31	\$9,436,665.55	\$9,432,264.16	\$9,434,065.48	\$9,827.66	\$1,801.32	Aaa	AAA
9324	47788CAC6	John Deere Owner Trust	2.66%	7/7/2020	2.79%	3/20/2018	\$4,153,704.67	\$4,143,969.42	\$4,151,711.86	\$4,169,355.41	\$4,910.60	\$17,643.55	Aaa	NR
7193	161571HE7	Chase Credit Cards	1.49%	7/18/2020	1.49%	7/27/2016	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,494,882.25	\$1,655.56	(\$5,117.75)	NR	AAA
10623	24704BAC8	Dell Equipment	2.78%	8/2/2020	2.81%	4/17/2019	\$5,000,000.00	\$4,999,374.00	\$4,999,714.99	\$5,019,893.50	\$3,475.00	\$20,178.51	Aaa	NR
11277	18978CAC7	CNH Equipment	2.08%	9/22/2020	2.03%	10/29/2019	\$2,116,128.93	\$2,117,120.86	\$2,116,920.19	\$2,117,779.51	\$1,956.24	\$859.32	Aaa	AAA
11401	14043TAD8	Capital One Credit Cards	2.06%	10/10/2020	1.93%	12/9/2019	\$4,140,000.00	\$4,145,175.00	\$4,144,795.94	\$4,142,863.64	\$3,790.40	(\$1,932.30)	NR	AAA
11278	89238TAD5	Toyota Auto	2.96%	10/18/2020	1.96%	10/29/2019	\$12,555,000.00	\$12,695,262.89	\$12,669,829.90	\$12,678,258.71	\$16,516.80	\$8,428.81	Aaa	AAA
11313	44891JAB4	Hyundai Auto	1.93%	11/9/2020	1.94%	11/6/2019	\$2,500,000.00	\$2,499,845.25	\$2,499,868.73	\$2,500,080.00	\$2,144.44	\$211.27	NR	AAA
11206	92867XAB2	Volkswagen Auto	2.00%	12/26/2020	2.02%	10/4/2019	\$3,000,000.00	\$2,999,757.90	\$2,999,806.01	\$2,999,565.30	\$1,833.33	(\$240.71)	NR	AAA
11379	92867XAB2	Volkswagen Auto	2.00%	12/26/2020	1.93%	11/29/2019	\$11,300,000.00	\$11,309,269.53	\$11,308,490.95	\$11,298,362.63	\$6,905.56	(\$10,128.32)	NR	AAA
11255	12597CAB3	CNH Equipment	1.99%	12/30/2020	2.01%	10/23/2019	\$4,750,000.00	\$4,749,473.70	\$4,749,559.37	\$4,749,411.95	\$4,201.11	(\$147.42)	Aaa	NR
11323	92888BAB5	Volvo Equipment	2.02%	1/13/2021	2.03%	11/13/2019	\$3,500,000.00	\$3,499,939.80	\$3,499,946.68	\$3,499,424.60	\$3,142.22	(\$522.08)	Aaa	NR
11405	55316EAB8	MMAF Equipment	2.07%	2/15/2021	2.03%	12/10/2019	\$4,478,000.00	\$4,480,973.67	\$4,480,825.66	\$4,478,770.66	\$4,892.21	(\$2,055.00)	Aaa	NR
11231	24703KAB1	Dell Equipment	1.95%	3/2/2021	1.97%	10/16/2019	\$3,250,000.00	\$3,249,695.48	\$3,249,742.54	\$3,247,481.25	\$1,584.38	(\$2,261.29)	Aaa	NR
9311	34528QFY5	Ford Auto	2.95%	3/16/2021	2.97%	3/20/2018	\$2,000,000.00	\$1,999,833.80	\$1,999,933.03	\$2,020,871.60	\$2,622.22	\$20,938.57	NR	AAA
10008	92348XAA3	Verizon Owner Trust	3.23%	4/15/2021	3.43%	10/10/2018	\$4,000,000.00	\$3,999,937.60	\$3,999,968.14	\$4,067,744.40	\$3,947.78	\$67,776.26	Aaa	AAA
10809	05564UAM2	BMW Auto	3.15%	5/17/2021	2.20%	6/7/2019	\$10,000,000.00	\$10,182,421.80	\$10,128,923.38	\$10,155,945.00	\$14,000.00	\$27,021.62	NR	AAA
10531	92347YAA2	Verizon Owner Trust	2.93%	9/11/2021	2.96%	3/13/2019	\$3,750,000.00	\$3,749,250.00	\$3,749,491.58	\$3,811,322.25	\$3,357.29	\$61,830.67	Aaa	AAA
10135	34528QGH1	Ford Auto	3.52%	10/18/2021	3.55%	11/9/2018	\$10,000,000.00	\$9,997,772.00	\$9,998,640.92	\$10,258,454.00	\$15,644.44	\$259,813.08	NR	AAA
10706	98162VAD1	World Omni Auto	2.59%	11/12/2021	2.61%	5/15/2019	\$3,000,000.00	\$2,999,929.20	\$2,999,947.13	\$3,034,428.60	\$3,453.33	\$34,481.47	NR	AAA
10805	92349GAA9	Verizon Owner Trust	2.33%	12/22/2021	2.34%	6/12/2019	\$5,000,000.00	\$4,999,650.50	\$4,999,727.47	\$5,035,880.00	\$3,559.72	\$36,152.53	Aaa	AAA
10739	12596TAC5	CNH Equipment	2.52%	2/4/2022	2.54%	5/22/2019	\$3,000,000.00	\$2,999,338.20	\$2,999,489.66	\$3,028,787.40	\$3,360.00	\$29,297.74	NR	AAA
10485	14041NFT3	Capital One Credit Cards	2.84%	2/15/2022	2.86%	2/28/2019	\$2,000,000.00	\$1,999,651.60	\$1,999,750.47	\$2,040,553.40	\$2,524.44	\$40,802.93	NR	AAA
11211	92348AAA3	Verizon Owner Trust	1.94%	4/15/2022	1.95%	10/8/2019	\$7,500,000.00	\$7,499,421.75	\$7,499,475.32	\$7,492,922.25	\$4,445.83	(\$6,553.07)	NR	AAA
10658	02587AAN4	Amex Credit Cards	2.67%	4/18/2022	2.69%	4/29/2019	\$9,000,000.00	\$8,999,472.60	\$8,999,592.83	\$9,158,557.50	\$10,680.00	\$158,964.67	Aaa	NR
10792	50117CAC2	Kubota Owner Trust	2.46%	5/17/2022	2.48%	6/5/2019	\$5,000,000.00	\$4,999,390.00	\$4,999,509.02	\$5,037,765.00	\$5,466.67	\$38,255.98	Aaa	NR
10855	96328DBN3	Wheels SPV	2.35%	7/4/2022	2.37%	6/26/2019	\$3,000,000.00	\$2,999,444.40	\$2,999,539.67	\$3,011,504.70	\$2,154.17	\$11,965.03	NR	AAA
8690	34529SAA7	Ford Auto	2.36%	9/15/2022	2.37%	9/15/2017	\$3,000,000.00	\$2,999,668.80	\$2,999,820.80	\$3,019,135.80	\$3,146.67	\$19,315.00	Aaa	NR
11163	34528QHA5	Ford Auto	2.23%	9/15/2022	2.24%	9/20/2019	\$6,750,000.00	\$6,749,690.18	\$6,749,719.44	\$6,766,478.10	\$6,690.00	\$16,758.66	Aaa	AAA
Asset Backed Security-Sub Total							\$191,237,565.15	\$191,560,127.99	\$191,504,143.49	\$192,401,714.34	\$190,977.71	\$897,570.85		
Asset Backed Security Floater														
9477	58768UAJ2	Mercedes-Benz Auto	2.00%	5/17/2020	2.19%	5/16/2018	\$2,500,000.00	\$2,500,000.00	\$2,500,000.00	\$2,501,032.75	\$2,221.94	\$1,032.75	Aaa	NR
9287	92349FAB9	Verizon Owner Trust	2.02%	9/22/2020	2.01%	3/13/2018	\$2,000,000.00	\$2,000,000.00	\$2,000,000.00	\$2,001,155.60	\$1,349.75	\$1,155.60	NR	AAA
8874	65474VAP6	Nissan Auto	2.06%	10/18/2020	1.50%	11/13/2017	\$3,500,000.00	\$3,500,000.00	\$3,500,000.00	\$3,502,384.20	\$3,204.06	\$2,384.20	Aaa	NR
9751	92887MAB2	Volvo Equipment	2.26%	6/8/2022	2.59%	8/1/2018	\$3,500,000.00	\$3,500,000.00	\$3,500,000.00	\$3,512,254.20	\$3,515.17	\$12,254.20	Aaa	NR
Asset Backed Security Floater-Sub Total							\$11,500,000.00	\$11,500,000.00	\$11,500,000.00	\$11,516,826.75	\$10,290.92	\$16,826.75		

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Government Agency MBS														
6374	3138EK7J8	FNMA	5.00%	10/25/2022	1.63%	12/10/2015	\$1,458,013.64	\$1,651,200.48	\$1,529,952.71	\$1,626,236.98	\$6,075.06	\$96,284.27	Aaa	AA+
2984	3138LY2C0	FNMA	2.50%	12/27/2022	1.10%	1/29/2013	\$1,031,220.67	\$1,076,658.83	\$1,039,127.51	\$1,045,896.08	\$2,148.38	\$6,768.57	Aaa	AA+
2650	3138EJXF0	FNMA	2.00%	2/22/2023	1.49%	9/21/2012	\$861,487.38	\$883,293.76	\$865,061.06	\$857,899.71	\$1,435.81	(\$7,161.35)	Aaa	AA+
7150	31410LPJ5	FNMA	3.00%	8/15/2023	1.60%	7/19/2016	\$1,951,786.25	\$2,057,304.70	\$1,998,294.99	\$2,013,152.34	\$4,879.47	\$14,857.35	Aaa	AA+
3183	3128M9G22	FNMA	6.00%	9/7/2023	2.36%	4/30/2013	\$507,050.42	\$566,628.84	\$517,785.42	\$581,631.35	\$2,535.25	\$63,845.93	Aaa	AA+
2985	31417Y4C8	FNMA	4.00%	11/13/2023	1.91%	1/31/2013	\$826,951.15	\$882,511.91	\$838,679.00	\$880,712.34	\$2,756.50	\$42,033.34	Aaa	AA+
7509	3128METT8	FNMA	3.00%	11/20/2023	1.45%	10/18/2016	\$3,152,560.79	\$3,329,892.33	\$3,241,398.14	\$3,267,200.32	\$7,881.40	\$25,802.18	Aaa	AA+
7505	3138EQZ70	FNMA	3.00%	12/9/2023	1.49%	10/18/2016	\$1,741,867.61	\$1,837,942.52	\$1,789,588.61	\$1,802,580.53	\$4,354.67	\$12,991.92	Aaa	AA+
7507	3128MESV4	FNMA	3.00%	12/29/2023	1.49%	10/18/2016	\$2,929,329.87	\$3,090,900.75	\$3,009,185.53	\$3,033,167.44	\$7,323.32	\$23,981.91	Aaa	AA+
7146	3140EWXL4	FNMA	3.00%	3/4/2024	2.23%	7/19/2016	\$2,408,253.50	\$2,533,934.22	\$2,469,521.14	\$2,473,607.67	\$6,020.63	\$4,086.53	Aaa	AA+
8418	3138ER6M7	FNMA	4.00%	5/25/2024	2.85%	7/13/2017	\$3,276,290.20	\$3,472,867.61	\$3,405,997.53	\$3,505,717.66	\$10,920.97	\$99,720.13	Aaa	AA+
3035	31417CAE5	FNMA	3.00%	6/16/2024	1.98%	2/21/2013	\$1,448,097.32	\$1,508,283.84	\$1,465,563.92	\$1,491,704.11	\$3,620.24	\$26,140.19	Aaa	AA+
8740	3132XCRZ0	FNMA	4.00%	7/27/2024	2.45%	10/12/2017	\$3,642,602.90	\$3,903,845.83	\$3,826,904.28	\$3,965,633.33	\$12,142.01	\$138,729.05	Aaa	AA+
2844	3128CUVG8	FNMA	3.00%	7/28/2024	1.56%	12/17/2012	\$1,662,369.08	\$1,756,396.87	\$1,688,838.58	\$1,713,298.97	\$4,155.92	\$24,460.39	Aaa	AA+
9489	31335AH27	FNMA	5.50%	8/22/2024	3.30%	5/17/2018	\$4,264,787.80	\$4,685,935.59	\$4,572,873.71	\$4,734,417.02	\$19,546.94	\$161,543.31	Aaa	AA+
7568	3138EPLA0	FNMA	4.50%	11/23/2024	1.57%	11/14/2016	\$6,861,123.90	\$7,650,153.13	\$7,308,949.87	\$7,596,192.06	\$25,729.21	\$287,242.19	Aaa	AA+
6517	3138XTCQ6	FNMA	4.50%	2/4/2025	2.22%	1/13/2016	\$1,811,394.01	\$1,988,570.99	\$1,896,024.97	\$1,963,731.59	\$6,792.73	\$67,706.62	Aaa	AA+
2923	3132GDD74	FNMA	4.50%	2/10/2025	1.07%	1/22/2013	\$1,184,375.27	\$1,322,058.89	\$1,220,512.70	\$1,271,422.23	\$4,441.41	\$50,909.53	Aaa	AA+
8417	3138ETJ72	FNMA	4.00%	2/10/2025	2.87%	7/13/2017	\$3,749,690.47	\$3,975,843.67	\$3,904,371.65	\$4,029,895.95	\$12,498.97	\$125,524.30	Aaa	AA+
7570	31418VT93	FNMA	4.50%	2/15/2025	1.65%	11/14/2016	\$1,029,143.57	\$1,143,917.16	\$1,095,763.10	\$1,138,781.73	\$3,859.29	\$43,018.63	Aaa	AA+
7569	31416WLC4	FNMA	4.50%	2/28/2025	1.62%	11/14/2016	\$1,293,283.92	\$1,439,384.59	\$1,378,268.85	\$1,431,931.82	\$4,849.81	\$53,662.97	Aaa	AA+
7808	3138ERJW1	FNMA	4.00%	2/28/2025	2.96%	2/13/2017	\$4,708,499.96	\$4,964,524.58	\$4,874,306.34	\$5,094,536.22	\$15,695.00	\$220,229.88	Aaa	AA+
4346	3128M7WL6	FNMA	4.50%	3/8/2025	2.48%	5/12/2014	\$1,442,343.60	\$1,572,605.23	\$1,484,235.87	\$1,594,898.65	\$5,408.79	\$110,662.78	Aaa	AA+
6730	31418MNM0	FNMA	4.50%	3/8/2025	1.65%	3/14/2016	\$2,445,535.70	\$2,723,333.28	\$2,581,782.22	\$2,695,668.30	\$9,170.76	\$113,886.08	Aaa	AA+
6732	3138WDZP9	FNMA	4.00%	3/8/2025	2.03%	3/14/2016	\$1,664,200.35	\$1,812,418.19	\$1,742,217.14	\$1,826,303.60	\$5,547.33	\$84,086.46	Aaa	AA+
7804	31335AJX7	FNMA	4.00%	3/11/2025	2.92%	2/13/2017	\$4,547,447.00	\$4,806,793.58	\$4,713,361.95	\$4,951,739.59	\$15,158.16	\$238,377.64	Aaa	AA+
6731	3138WFCG9	FNMA	4.00%	3/26/2025	2.13%	3/14/2016	\$1,496,361.59	\$1,629,631.30	\$1,566,867.76	\$1,642,127.13	\$4,987.87	\$75,259.37	Aaa	AA+
7806	3138EP7C2	FNMA	4.50%	4/18/2025	2.70%	2/13/2017	\$4,259,391.48	\$4,633,419.31	\$4,491,992.39	\$4,716,308.03	\$15,972.72	\$224,315.64	Aaa	AA+
8664	31335A2Z0	FNMA	3.50%	7/15/2025	2.42%	9/13/2017	\$3,319,386.95	\$3,497,285.33	\$3,447,595.42	\$3,559,975.15	\$9,681.55	\$112,379.73	Aaa	AA+
7002	31335APZ5	FNMA	3.50%	10/11/2025	2.38%	6/13/2016	\$3,183,535.75	\$3,355,148.24	\$3,287,491.88	\$3,370,187.44	\$9,285.31	\$82,695.56	Aaa	AA+
8397	31335AWT1	FNMA	3.50%	10/14/2025	2.82%	7/13/2017	\$3,333,006.50	\$3,467,368.34	\$3,429,245.01	\$3,550,518.17	\$9,721.27	\$121,273.16	Aaa	AA+
7395	3128MAGA1	FNMA	3.50%	11/2/2025	1.85%	9/14/2016	\$7,352,757.20	\$7,851,366.05	\$7,664,475.38	\$7,762,967.97	\$21,445.54	\$98,492.59	Aaa	AA+
8396	31335AEK0	FNMA	3.50%	11/4/2025	2.81%	7/13/2017	\$2,810,316.52	\$2,922,729.18	\$2,890,357.84	\$2,998,573.36	\$8,196.76	\$108,215.52	Aaa	AA+
2887	3138W0U49	FNMA	3.50%	11/13/2025	1.69%	1/16/2013	\$1,332,936.69	\$1,429,262.24	\$1,366,638.19	\$1,406,467.45	\$3,887.73	\$39,829.26	Aaa	AA+
7393	31335AFK9	FNMA	3.50%	11/14/2025	1.85%	9/14/2016	\$3,751,899.30	\$4,006,911.22	\$3,911,816.76	\$3,961,228.34	\$10,943.04	\$49,411.58	Aaa	AA+
7000	3138WEVX4	FNMA	3.50%	11/17/2025	2.27%	6/13/2016	\$3,102,214.03	\$3,275,744.11	\$3,206,123.71	\$3,282,217.15	\$9,048.12	\$76,093.44	Aaa	AA+
8633	3138WF650	FNMA	3.50%	12/20/2025	2.58%	9/13/2017	\$4,881,505.79	\$5,098,885.34	\$5,041,373.90	\$5,205,450.86	\$14,237.73	\$164,076.96	Aaa	AA+
2922	3138M7BR5	FNMA	3.50%	2/4/2026	1.77%	1/22/2013	\$1,387,826.84	\$1,477,385.06	\$1,420,055.91	\$1,462,917.07	\$4,047.83	\$42,861.16	Aaa	AA+
2919	3138NWEC9	FNMA	3.50%	2/24/2026	1.78%	1/23/2013	\$1,294,560.72	\$1,379,920.85	\$1,325,888.57	\$1,364,601.39	\$3,775.80	\$38,712.82	Aaa	AA+
5220	31417AEK1	FNMA	3.50%	3/2/2026	2.58%	1/14/2015	\$2,071,318.59	\$2,167,117.04	\$2,117,753.96	\$2,182,430.75	\$6,041.35	\$64,676.79	Aaa	AA+
7426	3138WHXR8	FNMA	3.00%	4/28/2026	2.34%	10/13/2016	\$3,732,685.35	\$3,876,160.42	\$3,825,758.81	\$3,846,025.95	\$9,331.71	\$20,267.14	Aaa	AA+
2934	3138NXS73	FNMA	3.00%	9/7/2026	2.00%	1/24/2013	\$1,360,434.69	\$1,421,654.34	\$1,385,183.58	\$1,401,648.01	\$3,401.09	\$16,464.43	Aaa	AA+
2921	3138EKF8A	FNMA	3.00%	9/9/2026	1.93%	1/22/2013	\$1,869,124.48	\$1,957,031.77	\$1,904,268.79	\$1,925,839.21	\$4,672.81	\$21,570.42	Aaa	AA+
Security Type-Sub Total							\$112,438,968.80	\$120,084,221.51	\$116,741,454.65	\$120,227,441.02	\$353,626.26	\$3,485,986.37		
U.S. Treasury Bills														
11157	912796TF6	U.S. Treasury	1.87%	2/13/2020	1.92%	9/18/2019	\$100,000,000.00	\$99,230,811.11	\$99,776,519.45	\$99,826,500.00	\$0.00	\$49,980.55	P-1	A-1+
U.S. Treasury Notes-Sub Total							\$100,000,000.00	\$99,230,811.11	\$99,776,519.45	\$99,826,500.00	\$0.00	\$49,980.55		

State of Idaho IDLE -- Holdings Report

As of 12/31/2019

Investment Number	CUSIP	Issuer	Coupon/ Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
U.S. Treasury Notes														
10764	912828H52	U.S. Treasury	1.25%	1/31/2020	2.42%	5/23/2019	\$50,000,000.00	\$49,601,562.50	\$49,952,754.45	\$49,983,900.00	\$261,548.91	\$31,145.55	Aaa	AA+
6831	912828J84	U.S. Treasury	1.38%	3/31/2020	1.09%	4/5/2016	\$2,000,000.00	\$2,022,109.38	\$2,001,366.65	\$1,998,672.00	\$6,987.70	(\$2,694.65)	Aaa	AA+
7482	912828ND8	U.S. Treasury	3.50%	5/15/2020	1.11%	10/6/2016	\$5,000,000.00	\$5,422,070.31	\$5,043,264.60	\$5,033,400.00	\$22,596.15	(\$9,864.60)	Aaa	AA+
11158	912828ND8	U.S. Treasury	3.50%	5/15/2020	1.92%	9/18/2019	\$100,000,000.00	\$101,027,343.75	\$100,577,880.85	\$100,668,000.00	\$451,923.08	\$90,119.15	Aaa	AA+
11176	912828X96	U.S. Treasury	1.50%	5/15/2020	1.89%	9/24/2019	\$25,000,000.00	\$24,937,500.00	\$24,963,942.31	\$24,987,300.00	\$48,420.33	\$23,357.69	Aaa	AA+
11188	912828VP2	U.S. Treasury	2.00%	7/31/2020	1.85%	9/27/2019	\$150,000,000.00	\$150,181,640.64	\$150,125,025.38	\$150,310,500.00	\$1,255,434.78	\$185,474.62	Aaa	AA+
11271	912828Y46	U.S. Treasury	2.63%	7/31/2020	1.64%	10/25/2019	\$100,000,000.00	\$100,742,187.50	\$100,561,941.96	\$100,566,400.00	\$1,098,505.43	\$4,458.04	Aaa	AA+
11307	912828Y46	U.S. Treasury	2.63%	7/31/2020	1.61%	11/5/2019	\$50,000,000.00	\$50,369,140.63	\$50,290,921.24	\$50,283,200.00	\$549,252.72	(\$7,721.24)	Aaa	AA+
11390	912828XM7	U.S. Treasury	1.63%	7/31/2020	1.64%	12/3/2019	\$100,000,000.00	\$99,988,281.26	\$99,989,691.40	\$99,996,100.00	\$680,027.17	\$6,408.60	Aaa	AA+
4819	912828PC8	U.S. Treasury	2.63%	11/15/2020	2.09%	9/18/2014	\$2,000,000.00	\$2,061,484.38	\$2,008,717.09	\$2,016,796.00	\$6,778.85	\$8,078.91	Aaa	AA+
4817	912828PX2	U.S. Treasury	3.63%	2/15/2021	2.11%	9/18/2014	\$2,000,000.00	\$2,180,234.38	\$2,031,629.54	\$2,043,750.00	\$27,384.51	\$12,120.46	Aaa	AA+
5026	912828C57	U.S. Treasury	2.25%	3/31/2021	1.97%	11/13/2014	\$2,200,000.00	\$2,237,125.00	\$2,207,249.73	\$2,216,757.40	\$12,577.87	\$9,507.67	Aaa	AA+
4818	912828QN3	U.S. Treasury	3.13%	5/15/2021	2.17%	9/18/2014	\$3,000,000.00	\$3,176,250.00	\$3,036,250.56	\$3,061,290.00	\$12,105.08	\$25,039.44	Aaa	AA+
5718	912828QN3	U.S. Treasury	3.13%	5/15/2021	1.96%	6/8/2015	\$2,000,000.00	\$2,129,453.13	\$2,029,855.40	\$2,040,860.00	\$8,070.05	\$11,004.60	Aaa	AA+
6081	912810EJ3	U.S. Treasury	8.13%	5/15/2021	1.67%	9/10/2015	\$3,000,000.00	\$4,044,257.81	\$3,251,749.76	\$3,265,077.00	\$31,473.21	\$13,327.24	Aaa	AA+
10667	912828Y20	U.S. Treasury	2.63%	7/15/2021	2.31%	4/25/2019	\$25,000,000.00	\$25,169,921.88	\$25,117,396.76	\$25,388,675.00	\$303,158.97	\$271,278.24	Aaa	AA+
5027	912828WY2	U.S. Treasury	2.25%	7/31/2021	2.02%	11/13/2014	\$2,200,000.00	\$2,232,226.56	\$2,207,583.55	\$2,222,171.60	\$20,714.67	\$14,588.05	Aaa	AA+
6649	912828G87	U.S. Treasury	2.13%	12/31/2021	1.42%	2/17/2016	\$3,000,000.00	\$3,118,710.94	\$3,040,419.28	\$3,031,524.00	\$175.14	(\$8,895.28)	Aaa	AA+
5321	912828H86	U.S. Treasury	1.50%	1/31/2022	1.61%	2/6/2015	\$3,000,000.00	\$2,979,140.63	\$2,993,777.35	\$2,995,548.00	\$18,831.52	\$1,770.65	Aaa	AA+
6082	912810EM6	U.S. Treasury	7.25%	8/15/2022	1.83%	9/10/2015	\$2,500,000.00	\$3,378,222.66	\$2,832,066.04	\$2,861,230.00	\$68,461.28	\$29,163.96	Aaa	AA+
6597	912828N30	U.S. Treasury	2.13%	12/31/2022	1.59%	2/4/2016	\$6,365,000.00	\$6,587,526.37	\$6,461,616.29	\$6,461,964.41	\$371.58	\$348.12	Aaa	AA+
6601	912828UN8	U.S. Treasury	2.00%	2/15/2023	1.59%	2/4/2016	\$6,365,000.00	\$6,538,545.67	\$6,442,108.96	\$6,439,591.44	\$48,083.42	(\$2,517.52)	Aaa	AA+
7484	9128282A7	U.S. Treasury	1.50%	8/15/2026	1.70%	10/6/2016	\$5,000,000.00	\$4,907,812.50	\$4,938,080.80	\$4,903,320.00	\$28,328.80	(\$34,760.80)	Aaa	AA+
7598	9128282A7	U.S. Treasury	1.50%	8/15/2026	2.02%	11/10/2016	\$5,000,000.00	\$4,771,679.69	\$4,845,139.19	\$4,903,320.00	\$28,328.80	\$58,180.81	Aaa	AA+
U.S. Treasury Notes-Sub Total							\$654,630,000.00	\$659,804,427.57	\$656,950,429.14	\$657,679,346.85	\$4,989,540.02	\$728,917.71		
Grand Total							\$2,302,235,342.36	\$2,311,103,527.85	\$2,307,669,412.49	\$2,314,645,003.71	\$8,081,767.03	\$6,975,591.22		

State of Idaho IDLE -- Purchases, Sells, and Calls

10/1/2019 to 12/31/2019

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Purchases						
11199 / REP100219 - ASL Capital Markets	10/1/2019	10/1/2019	10/2/2019	1.95%	\$272,700,000	\$272,700,000
11206 / 92867XAB2 - VWALT 2019-A A2A	10/1/2019	10/4/2019	3/21/2022	2.00%	\$3,000,000	\$2,999,758
11211 / 92348AAA3 - VZOT 2019-C A1A	10/1/2019	10/8/2019	4/22/2024	1.94%	\$7,500,000	\$7,499,422
11202 / REP100319 - ASL Capital Markets	10/2/2019	10/2/2019	10/3/2019	1.91%	\$248,100,000	\$248,100,000
11213 / REP100419 - ASL Capital Markets	10/3/2019	10/3/2019	10/4/2019	1.87%	\$227,100,000	\$227,100,000
11217 / REP100719 - ASL Capital Markets	10/4/2019	10/4/2019	10/7/2019	1.88%	\$208,700,000	\$208,700,000
11220 / REP100819 - ASL Capital Markets	10/7/2019	10/7/2019	10/8/2019	1.88%	\$201,900,000	\$201,900,000
11224 / REP100919 - ASL Capital Markets	10/8/2019	10/8/2019	10/9/2019	1.89%	\$225,400,000	\$225,400,000
11231 / 24703KAB1 - DEFT 2019-2 A2	10/8/2019	10/16/2019	12/22/2021	1.95%	\$3,250,000	\$3,249,695
11228 / REP101019 - ASL Capital Markets	10/9/2019	10/9/2019	10/10/2019	1.88%	\$185,800,000	\$185,800,000
11233 / REP101119 - South Street Securities	10/10/2019	10/10/2019	10/11/2019	1.87%	\$201,800,000	\$201,800,000
11236 / REP101519 - South Street Securities	10/11/2019	10/11/2019	10/15/2019	1.88%	\$221,300,000	\$221,300,000
11239 / REP101619 - ASL Capital Markets	10/15/2019	10/15/2019	10/16/2019	2.08%	\$330,600,000	\$330,600,000
11242 / REP101719 - ASL Capital Markets	10/16/2019	10/16/2019	10/17/2019	2.03%	\$345,500,000	\$345,500,000
11255 / 12597CAB3 - CNH 2019-C A2	10/16/2019	10/23/2019	3/15/2023	1.99%	\$4,750,000	\$4,749,474
11246 / REP101819 - ASL Capital Markets	10/17/2019	10/17/2019	10/18/2019	1.96%	\$268,300,000	\$268,300,000
11249 / REP102119 - ASL Capital Markets	10/18/2019	10/18/2019	10/21/2019	1.89%	\$144,200,000	\$144,200,000
11252 / REP10219B - South Street Securities	10/18/2019	10/18/2019	10/21/2019	1.91%	\$200,000,000	\$200,000,000
11258 / REP102219 - ASL Capital Markets	10/21/2019	10/21/2019	10/22/2019	1.85%	\$390,000,000	\$390,000,000
11261 / REP102319 - ASL Capital Markets	10/22/2019	10/22/2019	10/23/2019	1.93%	\$465,800,000	\$465,800,000
11265 / REP102419 - ASL Capital Markets	10/23/2019	10/23/2019	10/24/2019	1.87%	\$463,000,000	\$463,000,000
11268 / REP102519 - ASL Capital Markets	10/24/2019	10/24/2019	10/25/2019	1.90%	\$498,400,000	\$498,400,000
11271 / 912828Y46 - U.S. T-Note	10/24/2019	10/25/2019	7/31/2020	2.63%	\$100,000,000	\$100,742,188
11273 / REP102819 - ASL Capital Markets	10/25/2019	10/25/2019	10/28/2019	1.85%	\$396,700,000	\$396,700,000
11277 / 18978CAC7 - CNH 2017-C A3	10/25/2019	10/29/2019	2/15/2023	2.08%	\$2,404,196	\$2,405,323
11278 / 89238TAD5 - TAOT 2018-B A3	10/25/2019	10/29/2019	9/15/2022	2.96%	\$12,555,000	\$12,695,263
11280 / REP102919 - ASL Capital Markets	10/28/2019	10/28/2019	10/29/2019	1.84%	\$319,900,000	\$319,900,000
11282 / REP10299B - BB&T Capital Markets	10/28/2019	10/28/2019	10/29/2019	1.87%	\$75,000,000	\$75,000,000
11284 / REP103019 - ASL Capital Markets	10/29/2019	10/29/2019	10/30/2019	1.85%	\$349,500,000	\$349,500,000
11286 / 89233GGQ3 - Toyota Motor Credit	10/29/2019	10/30/2019	7/24/2020	1.89%	\$50,000,000	\$49,296,500
11313 / 44891JAB4 - HART 2019-B A2	10/29/2019	11/6/2019	7/15/2022	1.93%	\$2,500,000	\$2,499,845
11290 / REP103119 - South Street Securities	10/30/2019	10/30/2019	10/31/2019	1.84%	\$264,300,000	\$264,300,000
11293 / REP110119 - South Street Securities	10/31/2019	10/31/2019	11/1/2019	1.78%	\$227,700,000	\$227,700,000
11297 / REP110419 - ASL Capital Markets	11/1/2019	11/1/2019	11/4/2019	1.62%	\$220,400,000	\$220,400,000
11303 / REP110519 - ASL Capital Markets	11/4/2019	11/4/2019	11/5/2019	1.61%	\$293,500,000	\$293,500,000
11307 / 912828Y46 - U.S. T-Note	11/4/2019	11/5/2019	7/31/2020	2.63%	\$50,000,000	\$50,369,141
11309 / REP110619 - South Street Securities	11/5/2019	11/5/2019	11/6/2019	1.59%	\$196,100,000	\$196,100,000
11312 / REP11069B - BB&T Capital Markets	11/5/2019	11/5/2019	11/6/2019	1.64%	\$50,000,000	\$50,000,000
11320 / 98162RAA6 - WOART 2019-C A1	11/5/2019	11/14/2019	11/16/2020	1.90%	\$8,320,000	\$8,320,000
11323 / 92888BAB5 - VFET 2019-2A A2	11/5/2019	11/13/2019	8/15/2022	2.02%	\$3,500,000	\$3,499,940
11315 / REP110719 - South Street Securities	11/6/2019	11/6/2019	11/7/2019	1.58%	\$224,300,000	\$224,300,000
11325 / REP110819 - South Street Securities	11/7/2019	11/7/2019	11/8/2019	1.62%	\$246,800,000	\$246,800,000
11328 / REP111219 - South Street Securities	11/8/2019	11/8/2019	11/12/2019	1.58%	\$248,100,000	\$248,100,000
11332 / REP111319 - ASL Capital Markets	11/12/2019	11/12/2019	11/13/2019	1.62%	\$273,500,000	\$273,500,000

State of Idaho IDLE -- Purchases, Sells, and Calls

10/1/2019 to 12/31/2019

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
11336 / REP111419 - South Street Securities	11/13/2019	11/13/2019	11/14/2019	1.58%	\$273,600,000	\$273,600,000
11343 / REP111519 - ASL Capital Markets	11/14/2019	11/14/2019	11/15/2019	1.59%	\$156,600,000	\$156,600,000
11347 / REP111819 - ASL Capital Markets	11/15/2019	11/15/2019	11/18/2019	1.61%	\$179,800,000	\$179,800,000
11351 / REP111919 - ASL Capital Markets	11/18/2019	11/18/2019	11/19/2019	1.59%	\$129,400,000	\$129,400,000
11354 / REP112019 - South Street Securities	11/19/2019	11/19/2019	11/20/2019	1.63%	\$148,500,000	\$148,500,000
11356 / 89233GHE9 - Toyota Motor Credit	11/19/2019	11/20/2019	8/14/2020	1.83%	\$37,293,000	\$36,784,945
11360 / REP112119 - South Street Securities	11/20/2019	11/20/2019	11/21/2019	1.63%	\$103,900,000	\$103,900,000
11363 / REP112219 - ASL Capital Markets	11/21/2019	11/21/2019	11/22/2019	1.66%	\$197,400,000	\$197,400,000
11367 / REP112519 - ASL Repo	11/22/2019	11/22/2019	11/25/2019	1.57%	\$267,000,000	\$267,000,000
11372 / REP112619 - South Street Securities	11/25/2019	11/25/2019	11/26/2019	1.53%	\$285,100,000	\$285,100,000
11375 / 89238BAD4 - TAOT 2018-A A3	11/25/2019	11/27/2019	5/16/2022	2.35%	\$10,000,000	\$10,028,906
11377 / REP112719 - ASL Capital Markets	11/26/2019	11/26/2019	11/27/2019	1.53%	\$312,800,000	\$312,800,000
11379 / 92867XAB2 - VWALT 2019-A A2A	11/26/2019	11/29/2019	3/21/2022	2.00%	\$11,300,000	\$11,309,270
11380 / REP112919 - ASL Repo	11/27/2019	11/27/2019	11/29/2019	1.59%	\$235,300,000	\$235,300,000
11384 / REP120219 - South Street Securities Repo	11/29/2019	11/29/2019	12/2/2019	1.68%	\$263,400,000	\$263,400,000
11388 / REP120319 - South Street Securities	12/2/2019	12/2/2019	12/3/2019	1.63%	\$270,300,000	\$270,300,000
11390 / 912828XM7 - U.S. T-Note	12/2/2019	12/3/2019	7/31/2020	1.63%	\$100,000,000	\$99,988,281
11392 / REP120419 - South Street Securities	12/3/2019	12/3/2019	12/4/2019	1.58%	\$248,900,000	\$248,900,000
11395 / REP120519 - South Street Securities	12/4/2019	12/4/2019	12/5/2019	1.60%	\$235,300,000	\$235,300,000
11397 / 491674BE6 - Kentucky Utilities Co.	12/4/2019	12/6/2019	11/1/2020	3.25%	\$15,485,000	\$15,622,724
11399 / REP120619 - South Street Securities	12/5/2019	12/5/2019	12/6/2019	1.62%	\$259,200,000	\$259,200,000
11401 / 14043TAD8 - COPAR 2019-2 A2	12/5/2019	12/9/2019	9/15/2022	2.06%	\$4,140,000	\$4,145,175
11403 / REP120919 - ASL Capital Markets	12/6/2019	12/6/2019	12/9/2019	1.57%	\$294,500,000	\$294,500,000
11405 / 55316EAB8 - MMAF 2019-B A2	12/6/2019	12/10/2019	10/12/2022	2.07%	\$4,478,000	\$4,480,974
11407 / REP121019 - ASL Capital Markets	12/9/2019	12/9/2019	12/10/2019	1.56%	\$305,200,000	\$305,200,000
11410 / REP121119 - South Street Securities	12/10/2019	12/10/2019	12/11/2019	1.58%	\$313,300,000	\$313,300,000
11413 / REP12129B - BB&T Capital Markets	12/11/2019	12/11/2019	12/12/2019	1.58%	\$200,000,000	\$200,000,000
11415 / REP121219 - South Street Securities	12/11/2019	12/11/2019	12/12/2019	1.55%	\$45,100,000	\$45,100,000
11417 / 3130AHRH8 - FHLB 1.59%	12/11/2019	12/19/2019	6/19/2020	1.59%	\$25,000,000	\$24,996,750
11419 / REP121319 - South Street Securities Repo	12/12/2019	12/12/2019	12/13/2019	1.57%	\$62,600,000	\$62,600,000
11423 / REP12139B - BB&T Repo	12/12/2019	12/12/2019	12/13/2019	1.59%	\$200,000,000	\$200,000,000
11425 / REP12169B - South Street Securities	12/13/2019	12/13/2019	12/16/2019	1.58%	\$55,100,000	\$55,100,000
11428 / REP121619 - BB&T Capital Markets	12/13/2019	12/13/2019	12/16/2019	1.59%	\$200,000,000	\$200,000,000
11431 / REP121719 - BB&T Capital Markets	12/16/2019	12/16/2019	12/17/2019	1.60%	\$150,000,000	\$150,000,000
11434 / REP12179B - ASL Capital Markets	12/16/2019	12/16/2019	12/17/2019	1.56%	\$136,500,000	\$136,500,000
11439 / REP121819 - BB&T Capital Markets	12/17/2019	12/17/2019	12/18/2019	1.62%	\$200,000,000	\$200,000,000
11442 / REP12189B - ASL Capital Markets	12/17/2019	12/17/2019	12/18/2019	1.61%	\$97,400,000	\$97,400,000
11445 / 89233GED4 - Toyota Motor Credit	12/17/2019	12/18/2019	5/13/2020	1.87%	\$16,300,000	\$16,175,536
11447 / REP121919 - South Street Securities	12/18/2019	12/18/2019	12/19/2019	1.55%	\$232,900,000	\$232,900,000
11453 / REP122019 - South Street Securities	12/19/2019	12/19/2019	12/20/2019	1.57%	\$239,600,000	\$239,600,000
11455 / 50000DAH9 - Koch Industries Inc.	12/20/2019	12/20/2019	1/17/2020	1.75%	\$43,000,000	\$42,941,472
11457 / REP122319 - South Street Securities	12/20/2019	12/20/2019	12/23/2019	1.51%	\$119,600,000	\$119,600,000
11460 / REP12239B - ASL Capital Markets	12/20/2019	12/20/2019	12/23/2019	1.53%	\$100,000,000	\$100,000,000
11462 / REP122419 - South Street Securities	12/23/2019	12/23/2019	12/24/2019	1.52%	\$263,700,000	\$263,700,000
11465 / REP12249B - ASL Capital Markets	12/23/2019	12/23/2019	12/24/2019	1.54%	\$100,000,000	\$100,000,000

State of Idaho IDLE -- Purchases, Sells, and Calls

10/1/2019 to 12/31/2019

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
11468 / 313384QZ5 - FHLB Discount	12/24/2019	12/24/2019	12/26/2019	1.48%	\$300,000,000	\$299,975,333
11470 / REP122619 - ASL Capital Markets	12/24/2019	12/24/2019	12/26/2019	1.48%	\$98,700,000	\$98,700,000
11473 / 06406WA22 - Bank of New York Mellon	12/24/2019	12/26/2019	1/2/2020	1.60%	\$75,000,000	\$74,976,667
11475 / 313384VF3 - FHLB Discount	12/24/2019	12/26/2019	4/6/2020	1.58%	\$50,000,000	\$49,776,167
11477 / 30229AC56 - Exxon Mobil Corp	12/26/2019	12/26/2019	3/5/2020	1.74%	\$50,000,000	\$49,830,833
11479 / REP122719 - ASL Capital Markets	12/26/2019	12/26/2019	12/27/2019	1.54%	\$177,900,000	\$177,900,000
11482 / REP123019 - South Street Securities	12/27/2019	12/27/2019	12/30/2019	1.56%	\$178,400,000	\$178,400,000
11485 / REP123119 - ASL Capital Markets Repo	12/30/2019	12/30/2019	12/31/2019	1.48%	\$193,600,000	\$193,600,000
11487 / REP010220 - ASL Capital Markets Repo	12/31/2019	12/31/2019	1/2/2020	1.55%	\$198,800,000	\$198,800,000

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Sells						
10533 / 98162XAB1 - WOLS 2019-A A2A	11/20/2019	11/22/2019	11/15/2021	2.89%	\$2,760,520	\$2,760,469

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Calls						
10204 / 06405LAA9 - Bank of New York Mellon	12/4/2019	12/4/2019	12/4/2020	2.43%	\$10,000,000	\$10,000,000

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